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Pyomo is a Python-based, open-source optimization modeling language with a diverse set of optimization capabilities.
Pyomo currently supports the following versions of Python:
   • CPython: 3.7, 3.8, 3.9, 3.10, 3.11
   • PyPy: 3

1.1 Using CONDA

We recommend installation with conda, which is included with the Anaconda distribution of Python. You can install Pyomo in your system Python installation by executing the following in a shell:

```
conda install -c conda-forge pyomo
```

Optimization solvers are not installed with Pyomo, but some open source optimization solvers can be installed with conda as well:

```
conda install -c conda-forge ipopt glpk
```

1.2 Using PIP

The standard utility for installing Python packages is pip. You can install Pyomo in your system Python installation by executing the following in a shell:

```
pip install pyomo
```

1.3 Conditional Dependencies

Extensions to Pyomo, and many of the contributions in pyomo.contrib, often have conditional dependencies on a variety of third-party Python packages including but not limited to: matplotlib, networkx, numpy, openpyxl, pandas, pint, pymysql, pyodbc, pyro4, scipy, sympy, and xlr.

A full list of conditional dependencies can be found in Pyomo’s setup.py and displayed using:

```
python setup.py dependencies --extra optional
```

```
Pyomo extensions that require any of these packages will generate an error message for missing dependencies upon use.

When using \textit{pip}, all conditional dependencies can be installed at once using the following command:

\verbatim
pip install 'pyomo[optional]'
\endverbatim

When using \textit{conda}, many of the conditional dependencies are included with the standard Anaconda installation.

You can check which Python packages you have installed using the command \texttt{conda list} or \texttt{pip list}. Additional Python packages may be installed as needed.
CITING PYOMO

2.1 Pyomo


2.2 PySP

3.1 Mathematical Modeling

This section provides an introduction to Pyomo: Python Optimization Modeling Objects. A more complete description is contained in the [PyomoBookII] book. Pyomo supports the formulation and analysis of mathematical models for complex optimization applications. This capability is commonly associated with commercially available algebraic modeling languages (AMLs) such as [AMPL], [AIMMS], and [GAMS]. Pyomo’s modeling objects are embedded within Python, a full-featured, high-level programming language that contains a rich set of supporting libraries.

Modeling is a fundamental process in many aspects of scientific research, engineering and business. Modeling involves the formulation of a simplified representation of a system or real-world object. Thus, modeling tools like Pyomo can be used in a variety of ways:

- Explain phenomena that arise in a system,
- Make predictions about future states of a system,
- Assess key factors that influence phenomena in a system,
- Identify extreme states in a system, that might represent worst-case scenarios or minimal cost plans, and
- Analyze trade-offs to support human decision makers.

Mathematical models represent system knowledge with a formalized language. The following mathematical concepts are central to modern modeling activities:

### 3.1.1 Variables

Variables represent unknown or changing parts of a model (e.g., whether or not to make a decision, or the characteristic of a system outcome). The values taken by the variables are often referred to as a solution and are usually an output of the optimization process.

### 3.1.2 Parameters

Parameters represents the data that must be supplied to perform the optimization. In fact, in some settings the word *data* is used in place of the word *parameters*. 
3.1.3 Relations

These are equations, inequalities or other mathematical relationships that define how different parts of a model are connected to each other.

3.1.4 Goals

These are functions that reflect goals and objectives for the system being modeled.

The widespread availability of computing resources has made the numerical analysis of mathematical models a commonplace activity. Without a modeling language, the process of setting up input files, executing a solver and extracting the final results from the solver output is tedious and error-prone. This difficulty is compounded in complex, large-scale real-world applications which are difficult to debug when errors occur. Additionally, there are many different formats used by optimization software packages, and few formats are recognized by many optimizers. Thus the application of multiple optimization solvers to analyze a model introduces additional complexities.

Pyomo is an AML that extends Python to include objects for mathematical modeling. [PyomoBookI], [PyomoBookII], and [PyomoJournal] compare Pyomo with other AMLs. Although many good AMLs have been developed for optimization models, the following are motivating factors for the development of Pyomo:

- **Open Source**
  
  Pyomo is developed within Pyomo’s open source project to promote transparency of the modeling framework and encourage community development of Pyomo capabilities.

- **Customizable Capability**

  Pyomo supports a customizable capability through the extensive use of plug-ins to modularize software components.

- **Solver Integration**

  Pyomo models can be optimized with solvers that are written either in Python or in compiled, low-level languages.

- **Programming Language**

  Pyomo leverages a high-level programming language, which has several advantages over custom AMLs: a very robust language, extensive documentation, a rich set of standard libraries, support for modern programming features like classes and functions, and portability to many platforms.

3.2 Overview of Modeling Components and Processes

Pyomo supports an object-oriented design for the definition of optimization models. The basic steps of a simple modeling process are:

- Create model and declare components
- Instantiate the model
- Apply solver
- Interrogate solver results

In practice, these steps may be applied repeatedly with different data or with different constraints applied to the model. However, we focus on this simple modeling process to illustrate different strategies for modeling with Pyomo.

A Pyomo model consists of a collection of modeling components that define different aspects of the model. Pyomo includes the modeling components that are commonly supported by modern AMLs: index sets, symbolic parameters,
decision variables, objectives, and constraints. These modeling components are defined in Pyomo through the following Python classes:

### 3.2.1 Set

set data that is used to define a model instance

### 3.2.2 Param

parameter data that is used to define a model instance

### 3.2.3 Var

decision variables in a model

### 3.2.4 Objective

expressions that are minimized or maximized in a model

### 3.2.5 Constraint

constraint expressions that impose restrictions on variable values in a model

### 3.3 Abstract Versus Concrete Models

A mathematical model can be defined using symbols that represent data values. For example, the following equations represent a linear program (LP) to find optimal values for the vector $x$ with parameters $n$ and $b$, and parameter vectors $a$ and $c$:

$$\begin{align*}
\text{min} & \quad \sum_{j=1}^{n} c_j x_j \\
\text{s.t.} & \quad \sum_{j=1}^{n} a_{ij} x_j \geq b_i \quad \forall i = 1 \ldots m \\
& \quad x_j \geq 0 \quad \forall j = 1 \ldots n
\end{align*}$$

**Note:** As a convenience, we use the symbol $\forall$ to mean “for all” or “for each.”

We call this an *abstract* or *symbolic* mathematical model since it relies on unspecified parameter values. Data values can be used to specify a *model instance*. The `AbstractModel` class provides a context for defining and initializing abstract optimization models in Pyomo when the data values will be supplied at the time a solution is to be obtained.

In many contexts, a mathematical model can and should be directly defined with the data values supplied at the time of the model definition. We call these *concrete* mathematical models. For example, the following LP model is a concrete instance of the previous abstract model:

$$\begin{align*}
\text{min} & \quad 2x_1 + 3x_2 \\
\text{s.t.} & \quad 3x_1 + 4x_2 \geq 1 \quad \forall x_1, x_2 \geq 0
\end{align*}$$

**Note:** Python programmers will probably prefer to write concrete models, while users of some other algebraic modeling languages may tend to prefer to write abstract models. The choice is largely a matter of taste; some applications may be a little more straightforward using one or the other.
3.4 Simple Models

3.4.1 A Simple Concrete Pyomo Model

It is possible to get the same flexible behavior from models declared to be abstract and models declared to be concrete in Pyomo; however, we will focus on a straightforward concrete example here where the data is hard-wired into the model file. Python programmers will quickly realize that the data could have come from other sources.

Given the following model from the previous section:
\[
\begin{align*}
\text{min } & \quad 2x_1 + 3x_2 \\
\text{s.t. } & \quad 3x_1 + 4x_2 \geq 1 \\
& \quad x_1, x_2 \geq 0
\end{align*}
\]

This can be implemented as a concrete model as follows:

```python
import pyomo.environ as pyo

model = pyo.ConcreteModel()

model.x = pyo.Var([1,2], domain=pyo.NonNegativeReals)

model.OBJ = pyo.Objective(expr = 2*model.x[1] + 3*model.x[2])

```

Although rule functions can also be used to specify constraints and objectives, in this example we use the `expr` option that is available only in concrete models. This option gives a direct specification of the expression.

3.4.2 A Simple Abstract Pyomo Model

We repeat the abstract model from the previous section:
\[
\min \sum_{j=1}^{n} c_j x_j \\
\sum_{j=1}^{n} a_{ij} x_j \geq b_i \quad \forall i = 1 \ldots m \quad \text{One way to implement this in Pyomo is as shown as follows:}
\]

```python
from __future__ import division
import pyomo.environ as pyo

model = pyo.AbstractModel()

model.m = pyo.Param(within=pyo.NonNegativeIntegers)
model.n = pyo.Param(within=pyo.NonNegativeIntegers)

model.I = pyo.RangeSet(1, model.m)
model.J = pyo.RangeSet(1, model.n)

model.a = pyo.Param(model.I, model.J)
model.b = pyo.Param(model.I)
model.c = pyo.Param(model.J)

# the next line declares a variable indexed by the set J
model.x = pyo.Var(model.J, domain=pyo.NonNegativeReals)

def obj_expression(m):
    (continues on next page)
```
return pyo.summation(m.c, m.x)

model.OBJ = pyo.Objective(rule=obj_expression)

def ax_constraint_rule(m, i):
    # return the expression for the constraint for i
    return sum(m.a[i,j] * m.x[j] for j in m.J) >= m.b[i]

# the next line creates one constraint for each member of the set model.I
model.AxbConstraint = pyo.Constraint(model.I, rule=ax_constraint_rule)

Note: Python is interpreted one line at a time. A line continuation character, \ (backslash), is used for Python statements that need to span multiple lines. In Python, indentation has meaning and must be consistent. For example, lines inside a function definition must be indented and the end of the indentation is used by Python to signal the end of the definition.

We will now examine the lines in this example. The first import line is used to ensure that int or long division arguments are converted to floating point values before division is performed.

from __future__ import division

In Python versions before 3.0, division returns the floor of the mathematical result of division if arguments are int or long. This import line avoids unexpected behavior when developing mathematical models with integer values in Python 2.x (and is not necessary in Python 3.x).

The next import line that is required in every Pyomo model. Its purpose is to make the symbols used by Pyomo known to Python.

import pyomo.environ as pyo

The declaration of a model is also required. The use of the name model is not required. Almost any name could be used, but we will use the name model in most of our examples. In this example, we are declaring that it will be an abstract model.

model = pyo.AbstractModel()

We declare the parameters m and n using the Pyomo Param component. This component can take a variety of arguments; this example illustrates use of the within option that is used by Pyomo to validate the data value that is assigned to the parameter. If this option were not given, then Pyomo would not object to any type of data being assigned to these parameters. As it is, assignment of a value that is not a non-negative integer will result in an error.

model.m = pyo.Param(within=pyo.NonNegativeIntegers)
model.n = pyo.Param(within=pyo.NonNegativeIntegers)

Although not required, it is convenient to define index sets. In this example we use the RangeSet component to declare that the sets will be a sequence of integers starting at 1 and ending at a value specified by the the parameters model.m and model.n.

model.I = pyo.RangeSet(1, model.m)
model.J = pyo.RangeSet(1, model.n)

The coefficient and right-hand-side data are defined as indexed parameters. When sets are given as arguments to the Param component, they indicate that the set will index the parameter.
model.a = pyo.Param(model.I, model.J)
model.b = pyo.Param(model.I)
model.c = pyo.Param(model.J)

The next line that is interpreted by Python as part of the model declares the variable \( x \). The first argument to the `Var` component is a set, so it is defined as an index set for the variable. In this case the variable has only one index set, but multiple sets could be used as was the case for the declaration of the parameter `model.a`. The second argument specifies a domain for the variable. This information is part of the model and will passed to the solver when data is provided and the model is solved. Specification of the `NonNegativeReals` domain implements the requirement that the variables be greater than or equal to zero.

```python
# the next line declares a variable indexed by the set J
model.x = pyo.Var(model.J, domain=pyo.NonNegativeReals)
```

Note: In Python, any text after pound sign is considered to be a comment.

In abstract models, Pyomo expressions are usually provided to objective and constraint declarations via a function defined with a Python `def` statement. The `def` statement establishes a name for a function along with its arguments. When Pyomo uses a function to get objective or constraint expressions, it always passes in the model (i.e., itself) as the first argument so the model is always the first formal argument when declaring such functions in Pyomo. Additional arguments, if needed, follow. Since summation is an extremely common part of optimization models, Pyomo provides a flexible function to accommodate it. When given two arguments, the `summation()` function returns an expression for the sum of the product of the two arguments over their indexes. This only works, of course, if the two arguments have the same indexes. If it is given only one argument it returns an expression for the sum over all indexes of that argument. So in this example, when `summation()` is passed the arguments `m.c`, `m.x` it returns an internal representation of the expression \( \sum_{j=1}^n c_j x_j \).

```python
def obj_expression(m):
    return pyo.summation(m.c, m.x)
```

To declare an objective function, the Pyomo component called `Objective` is used. The `rule` argument gives the name of a function that returns the objective expression. The default `sense` is minimization. For maximization, the `sense=pyo.maximize` argument must be used. The name that is declared, which is `OBJ` in this case, appears in some reports and can be almost any name.

```python
model.OBJ = pyo.Objective(rule=obj_expression)
```

Declaration of constraints is similar. A function is declared to generate the constraint expression. In this case, there can be multiple constraints of the same form because we index the constraints by \( i \) in the expression \( \sum_{j=1}^n a_{ij} x_j \geq b_i \) \( \forall i = 1 \ldots m \), which states that we need a constraint for each value of \( i \) from one to \( m \). In order to parametrize the expression by \( i \) we include it as a formal parameter to the function that declares the constraint expression. Technically, we could have used anything for this argument, but that might be confusing. Using an \( i \) for an \( i \) seems sensible in this situation.

```python
def ax_constraint_rule(m, i):
    # return the expression for the constraint for i
    return sum(m.a[i,j] * m.x[j] for j in m.J) >= m.b[i]
```

Note: In Python, indexes are in square brackets and function arguments are in parentheses.

In order to declare constraints that use this expression, we use the Pyomo `Constraint` component that takes a variety
of arguments. In this case, our model specifies that we can have more than one constraint of the same form and we have created a set, `model.I`, over which these constraints can be indexed so that is the first argument to the constraint declaration. The next argument gives the rule that will be used to generate expressions for the constraints. Taken as a whole, this constraint declaration says that a list of constraints indexed by the set `model.I` will be created and for each member of `model.I`, the function `ax_constraint_rule` will be called and it will be passed the model object as well as the member of `model.I`.

```python
# the next line creates one constraint for each member of the set model.I
model.AxbConstraint = pyo.Constraint(model.I, rule=ax_constraint_rule)
```

In the object oriented view of all of this, we would say that `model` object is a class instance of the `AbstractModel` class, and `model.J` is a `Set` object that is contained by this model. Many modeling components in Pyomo can be optionally specified as `indexed components`: collections of components that are referenced using one or more values. In this example, the parameter `model.c` is indexed with set `model.J`.

In order to use this model, data must be given for the values of the parameters. Here is one file that provides data (in AMPL “.dat” format).

```AMPL
# one way to input the data in AMPL format
# for indexed parameters, the indexes are given before the value
param m := 1 ;
param n := 2 ;

param a :=
1 1 3
1 2 4 ;

param c :=
1 2
2 3 ;

param b := 1 1 ;
```

There are multiple formats that can be used to provide data to a Pyomo model, but the AMPL format works well for our purposes because it contains the names of the data elements together with the data. In AMPL data files, text after a pound sign is treated as a comment. Lines generally do not matter, but statements must be terminated with a semi-colon.

For this particular data file, there is one constraint, so the value of `model.m` will be one and there are two variables (i.e., the vector `model.x` is two elements long) so the value of `model.n` will be two. These two assignments are accomplished with standard assignments. Notice that in AMPL format input, the name of the model is omitted.

```AMPL
param m := 1 ;
param n := 2 ;
```

There is only one constraint, so only two values are needed for `model.a`. When assigning values to arrays and vectors in AMPL format, one way to do it is to give the index(es) and the the value. The line 1 2 4 causes `model.a[1,2]` to get the value 4. Since `model.c` has only one index, only one index value is needed so, for example, the line 1 2 causes `model.c[1]` to get the value 2. Line breaks generally do not matter in AMPL format data files, so the assignment of the value for the single index of `model.b` is given on one line since that is easy to read.

```AMPL
param a :=
1 1 3
```

(continues on next page)
param c :=
1 2
2 3
;

param b := 1 1 ;

### 3.4.3 Symbolic Index Sets

When working with Pyomo (or any other AML), it is convenient to write abstract models in a somewhat more abstract way by using index sets that contain strings rather than index sets that are implied by $1, \ldots, m$ or the summation from $1$ to $n$. When this is done, the size of the set is implied by the input, rather than specified directly. Furthermore, the index entries may have no real order. Often, a mixture of integers and indexes and strings as indexes is needed in the same model. To start with an illustration of general indexes, consider a slightly different Pyomo implementation of the model we just presented.

```python
# abstract2.py
from __future__ import division
from pyomo.environ import *

model = AbstractModel()

model.I = Set()
model.J = Set()

model.a = Param(model.I, model.J)
model.b = Param(model.I)
model.c = Param(model.J)

# the next line declares a variable indexed by the set J
model.x = Var(model.J, domain=NonNegativeReals)

def obj_expression(model):
    return summation(model.c, model.x)

model.OBJ = Objective(rule=obj_expression)

def ax_constraint_rule(model, i):
    # return the expression for the constraint for i
    return sum(model.a[i,j] * model.x[j] for j in model.J) >= model.b[i]

# the next line creates one constraint for each member of the set model.I
model.AxbConstraint = Constraint(model.I, rule=ax_constraint_rule)
```

To get the same instantiated model, the following data file can be used.
However, this model can also be fed different data for problems of the same general form using meaningful indexes.

### abstract2.dat AMPL data format

```
set I := TV Film ;
set J := Graham John Carol ;

param a :=
  TV Graham 3
  TV John 4.4
  TV Carol 4.9
  Film Graham 1
  Film John 2.4
  Film Carol 1.1
;

param c := [*]
  Graham 2.2
  John 3.1416
  Carol 3
;

param b := TV 1 Film 1 ;
```

### 3.4.4 Solving the Simple Examples

Pyomo supports modeling and scripting but does not install a solver automatically. In order to solve a model, there must be a solver installed on the computer to be used. If there is a solver, then the `pyomo` command can be used to solve a problem instance.

Suppose that the solver named glpk (also known as glpsol) is installed on the computer. Suppose further that an abstract model is in the file named `abstract1.py` and a data file for it is in the file named `abstract1.dat`. From the command prompt, with both files in the current directory, a solution can be obtained with the command:
pyomo solve abstract1.py abstract1.dat --solver=glpk

Since glpk is the default solver, there really is no need specify it so the `--solver` option can be dropped.

**Note:** There are two dashes before the command line option names such as `solver`.

To continue the example, if CPLEX is installed then it can be listed as the solver. The command to solve with CPLEX is

pyomo solve abstract1.py abstract1.dat --solver=cplex

This yields the following output on the screen:

```
[ 0.00] Setting up Pyomo environment
[ 0.00] Applying Pyomo preprocessing actions
[ 0.07] Creating model
[ 0.15] Applying solver
[ 0.37] Processing results
Number of solutions: 1
Solution Information
Gap: 0.0
Status: optimal
Function Value: 0.666666666667
Solver results file: results.json
[ 0.39] Applying Pyomo postprocessing actions
[ 0.39] Pyomo Finished
```

The numbers in square brackets indicate how much time was required for each step. Results are written to the file named `results.json`, which has a special structure that makes it useful for post-processing. To see a summary of results written to the screen, use the `--summary` option:

```
pyomo solve abstract1.py abstract1.dat --solver=cplex --summary
```

To see a list of Pyomo command line options, use:

```
pyomo solve --help
```

**Note:** There are two dashes before `help`.

For a concrete model, no data file is specified on the Pyomo command line.
CHAPTER
FOUR

PYOMO MODELING COMPONENTS

4.1 Sets

4.1.1 Declaration

Sets can be declared using instances of the Set and RangeSet classes or by assigning set expressions. The simplest set declaration creates a set and postpones creation of its members:

```python
model.A = pyo.Set()
```

The `Set` class takes optional arguments such as:
- `dimen` = Dimension of the members of the set
- `doc` = String describing the set
- `filter` = A Boolean function used during construction to indicate if a potential new member should be assigned to the set
- `initialize` = An iterable containing the initial members of the Set, or function that returns an iterable of the initial members the set.
- `ordered` = A Boolean indicator that the set is ordered; the default is True
- `validate` = A Boolean function that validates new member data
- `within` = Set used for validation; it is a super-set of the set being declared.

In general, Pyomo attempts to infer the “dimensionality” of Set components (that is, the number of apparent indices) when they are constructed. However, there are situations where Pyomo either cannot detect a dimensionality (e.g., a `Set` that was not initialized with any members), or you the user may want to assert the dimensionality of the set. This can be accomplished through the `dimen` keyword. For example, to create a set whose members will be tuples with two items, one could write:

```python
model.B = pyo.Set(dimen=2)
```

To create a set of all the numbers in set `model.A` doubled, one could use

```python
def DoubleA_init(model):
    return (i*2 for i in model.A)
model.C = pyo.Set(initialize=DoubleA_init)
```

As an aside we note that as always in Python, there are lot of ways to accomplish the same thing. Also, note that this will generate an error if `model.A` contains elements for which multiplication times two is not defined.
The initialize option can accept any Python iterable, including a set, list, or tuple. This data may be returned from a function or specified directly as in

```py
model.D = pyo.Set(initialize=['red', 'green', 'blue'])
```

The initialize option can also specify either a generator or a function to specify the Set members. In the case of a generator, all data yielded by the generator will become the initial set members:

```py
def X_init(m):
    for i in range(10):
        yield 2*i+1
model.X = pyo.Set(initialize=X_init)
```

For initialization functions, Pyomo supports two signatures. In the first, the function returns an iterable (set, list, or tuple) containing the data with which to initialize the Set:

```py
def Y_init(m):
    return [2*i+1 for i in range(10)]
model.Y = pyo.Set(initialize=Y_init)
```

In the second signature, the function is called for each element, passing the element number in as an extra argument. This is repeated until the function returns the special value `Set.End`:

```py
def Z_init(model, i):
    if i > 10:
        return pyo.Set.End
    return 2*i+1
model.Z = pyo.Set(initialize=Z_init)
```

Note that the element number starts with 1 and not 0:

```py
>>> model.X.pprint()
X : Size=1, Index=None, Ordered=Insertion
   Key     : Dimen : Domain : Size : Members
     None :   1 : Any : 10 : {1, 3, 5, 7, 9, 11, 13, 15, 17, 19}

>>> model.Y.pprint()
Y : Size=1, Index=None, Ordered=Insertion
   Key     : Dimen : Domain : Size : Members
     None :   1 : Any : 10 : {1, 3, 5, 7, 9, 11, 13, 15, 17, 19}

>>> model.Z.pprint()
Z : Size=1, Index=None, Ordered=Insertion
   Key     : Dimen : Domain : Size : Members
     None :   1 : Any : 10 : {3, 5, 7, 9, 11, 13, 15, 17, 19, 21}
```

Additional information about iterators for set initialization is in the [PyomoBookII] book.

**Note:** For Abstract models, data specified in an input file or through the data argument to `AbstractModel.create_instance()` will override the data specified by the initialize options.

If sets are given as arguments to `Set` without keywords, they are interpreted as indexes for an array of sets. For example, to create an array of sets that is indexed by the members of the set `model.A`, use:

```py
model.E = pyo.Set(model.A)
```
Arguments can be combined. For example, to create an array of sets, indexed by set `model.A` where each set contains three dimensional members, use:

```python
model.F = pyo.Set(model.A, dimen=3)
```

The `initialize` option can be used to create a set that contains a sequence of numbers, but the `RangeSet` class provides a concise mechanism for simple sequences. This class takes as its arguments a start value, a final value, and a step size. If the `RangeSet` has only a single argument, then that value defines the final value in the sequence; the first value and step size default to one. If two values given, they are the first and last value in the sequence and the step size defaults to one. For example, the following declaration creates a set with the numbers 1.5, 5 and 8.5:

```python
model.G = pyo.RangeSet(1.5, 10, 3.5)
```

### 4.1.2 Operations

Sets may also be created by storing the result of set operations using other Pyomo sets. Pyomo supports set operations including union, intersection, difference, and symmetric difference:

```python
model.I = model.A | model.D  # union
model.J = model.A & model.D  # intersection
model.K = model.A - model.D  # difference
model.L = model.A ^ model.D  # exclusive-or
```

For example, the cross-product operator is the asterisk (*). To define a new set `M` that is the cross product of sets `B` and `C`, one could use

```python
model.M = model.B * model.C
```

This creates a virtual set that holds references to the original sets, so any updates to the original sets (B and C) will be reflected in the new set (M). In contrast, you can also create a concrete set, which directly stores the values of the cross product at the time of creation and will not reflect subsequent changes in the original sets with:

```python
model.M_concrete = pyo.Set(initialize=model.B * model.C)
```

Finally, you can indicate that the members of a set are restricted to be in the cross product of two other sets, one can use the `within` keyword:

```python
model.N = pyo.Set(within=model.B * model.C)
```

### 4.1.3 Predefined Virtual Sets

For use in specifying domains for sets, parameters and variables, Pyomo provides the following pre-defined virtual sets:

- **Any** = all possible values
- **Reals** = floating point values
- **PositiveReals** = strictly positive floating point values
- **NonPositiveReals** = non-positive floating point values
- **NegativeReals** = strictly negative floating point values
- **NonNegativeReals** = non-negative floating point values
• PercentFraction = floating point values in the interval [0,1]
• UnitInterval = alias for PercentFraction
• Integers = integer values
• PositiveIntegers = positive integer values
• NonPositiveIntegers = non-positive integer values
• NegativeIntegers = negative integer values
• NonNegativeIntegers = non-negative integer values
• Boolean = Boolean values, which can be represented as False/True, 0/1, 'False'/'True' and 'F'/"T"
• Binary = the integers {0, 1}

For example, if the set \texttt{model.O} is declared to be within the virtual set \texttt{NegativeIntegers} then an attempt to add anything other than a negative integer will result in an error. Here is the declaration:

\begin{verbatim}
model.O = pyo.Set(within=pyo.NegativeIntegers)
\end{verbatim}

### 4.1.4 Sparse Index Sets

Sets provide indexes for parameters, variables and other sets. Index set issues are important for modelers in part because of efficiency considerations, but primarily because the right choice of index sets can result in very natural formulations that are conducive to understanding and maintenance. Pyomo leverages Python to provide a rich collection of options for index set creation and use.

The choice of how to represent indexes often depends on the application and the nature of the instance data that are expected. To illustrate some of the options and issues, we will consider problems involving networks. In many network applications, it is useful to declare a set of nodes, such as

\begin{verbatim}
model.Nodes = pyo.Set()
\end{verbatim}

and then a set of arcs can be created with reference to the nodes.

Consider the following simple version of minimum cost flow problem:

\[
\begin{align*}
\text{minimize} & \quad \sum_{a \in \mathcal{A}} c_{a} x_{a} \\
\text{subject to:} & \quad S_{n} + \sum_{(i,n) \in \mathcal{A}} x_{(i,n)} - D_{n} - \sum_{(n,j) \in \mathcal{A}} x_{(n,j)} \quad n \in \mathcal{N} \\
& \quad x_{a} \geq 0, \quad a \in \mathcal{A}
\end{align*}
\]

where

- Set: \texttt{Nodes} \equiv \mathcal{N}
- Set: \texttt{Arcs} \equiv \mathcal{A} \subseteq \mathcal{N} \times \mathcal{N}
- Var: Flow on arc \((i,j)\) \equiv x_{i,j}, \ (i,j) \in \mathcal{A}
- Param: Flow Cost on arc \((i,j)\) \equiv c_{i,j}, \ (i,j) \in \mathcal{A}
- Param: Demand at node \texttt{i} \equiv D_{i}, \ i \in \mathcal{N}
- Param: Supply at node \texttt{i} \equiv S_{i}, \ i \in \mathcal{N}

In the simplest case, the arcs can just be the cross product of the nodes, which is accomplished by the definition

\begin{verbatim}
model.Arcs = model.Nodes*model.Nodes
\end{verbatim}
that creates a set with two dimensional members. For applications where all nodes are always connected to all other nodes this may suffice. However, issues can arise when the network is not fully dense. For example, the burden of avoiding flow on arcs that do not exist falls on the data file where high-enough costs must be provided for those arcs. Such a scheme is not very elegant or robust.

For many network flow applications, it might be better to declare the arcs using

```python
model.Arcs = pyo.Set(dimen=2)
```

or

```python
model.Arcs = pyo.Set(within=model.Nodes*model.Nodes)
```

where the difference is that the first version will provide error checking as data is assigned to the set elements. This would enable specification of a sparse network in a natural way. But this results in a need to change the `FlowBalance` constraint because as it was written in the simple example, it sums over the entire set of nodes for each node. One way to remedy this is to sum only over the members of the set `model.arcs` as in

```python
def FlowBalance_rule(m, node):
    return m.Supply[node] + sum(m.Flow[i, node] for i in m.Nodes if (i,node) in m.Arcs) - m.Demand[node] - sum(m.Flow[node, j] for j in m.Nodes if (j,node) in m.Arcs) == 0
```

This will be OK unless the number of nodes becomes very large for a sparse network, then the time to generate this constraint might become an issue (admittely, only for very large networks, but such networks do exist).

Another method, which comes in handy in many network applications, is to have a set for each node that contain the nodes at the other end of arcs going to the node at hand and another set giving the nodes on out-going arcs. If these sets are called `model.NodesIn` and `model.NodesOut` respectively, then the flow balance rule can be re-written as

```python
def FlowBalance_rule(m, node):
    return m.Supply[node] + sum(m.Flow[i, node] for i in m.NodesIn[node]) - m.Demand[node] - sum(m.Flow[node, j] for j in m.NodesOut[node]) == 0
```

The data for `NodesIn` and `NodesOut` could be added to the input file, and this may be the most efficient option.

For all but the largest networks, rather than reading `Arcs`, `NodesIn` and `NodesOut` from a data file, it might be more elegant to read only `Arcs` from a data file and declare `model.NodesIn` with an `initialize` option specifying the creation as follows:

```python
def NodesIn_init(m, node):
    for i, j in m.Arcs:
        if j == node:
            yield i
model.NodesIn = pyo.Set(model.Nodes, initialize=NodesIn_init)
```

with a similar definition for `model.NodesOut`. This code creates a list of sets for `NodesIn`, one set of nodes for each node. The full model is:

```python
import pyomo.environ as pyo
```

(continues on next page)
model = pyo.AbstractModel()
model.Nodes = pyo.Set()
model.Arcs = pyo.Set(dimen=2)

def NodesOut_init(m, node):
    for i, j in m.Arcs:
        if i == node:
            yield j
model.NodesOut = pyo.Set(model.Nodes, initialize=NodesOut_init)

def NodesIn_init(m, node):
    for i, j in m.Arcs:
        if j == node:
            yield i
model.NodesIn = pyo.Set(model.Nodes, initialize=NodesIn_init)

model.FlowCost = pyo.Param(model.Arcs)
model.Demand = pyo.Param(model.Nodes)
model.Supply = pyo.Param(model.Nodes)

def Obj_rule(m):
    return pyo.summation(m.FlowCost, m.Flow)
model.Obj = pyo.Objective(rule=Obj_rule, sense=pyo.minimize)

def FlowBalance_rule(m, node):
    return m.Supply[node] + sum(m.Flow[i, node] for i in m.NodesIn[node]) - m.Demand[node] - sum(m.Flow[node, j] for j in m.NodesOut[node]) == 0

for this model, a toy data file (in AMPL "*.dat" format) would be:

set Nodes := CityA CityB CityC ;

set Arcs :=
CityA CityB
CityA CityC
CityC CityB ;

param : FlowCost :=
CityA CityB 1.4
CityA CityC 2.7
CityC CityB 1.6 ;

param Demand :=

CityA 0
CityB 1
CityC 1
;

param Supply :=
CityA 2
CityB 0
CityC 0
;

This can also be done somewhat more efficiently, and perhaps more clearly, using a BuildAction (for more information, see BuildAction and BuildCheck):

```python
model.NodesOut = pyo.Set(model.Nodes, within=model.Nodes)
model.NodesIn = pyo.Set(model.Nodes, within=model.Nodes)

def Populate_In_and_Out(model):
    # loop over the arcs and record the end points
    for i, j in model.Arcs:
        model.NodesIn[j].add(i)
        model.NodesOut[i].add(j)

model.In_n_Out = pyo.BuildAction(rule=Populate_In_and_Out)
```

4.1. Sparse Index Sets Example

One may want to have a constraint that holds

\[ \forall i \in I, k \in K, v \in V_k \]

There are many ways to accomplish this, but one good way is to create a set of tuples composed of all model.k, model.V[k] pairs. This can be done as follows:

```python
def kv_init(m):
    return ((k,v) for k in m.K for v in m.V[k])
model.KV = pyo.Set(dimen=2, initialize=kv_init)
```

We can now create the constraint \( x_{i,k,v} \leq a_{i,k} y_i \forall i \in I, k \in K, v \in V_k \) with:

```python
model.a = pyo.Param(model.I, model.K, default=1)
model.y = pyo.Var(model.I)
model.x = pyo.Var(model.I, model.KV)

def cl_rule(m, i, k, v):
    return m.x[i,k,v] <= m.a[i,k]*m.y[i]
model.cl = pyo.Constraint(model.I, model.KV, rule=cl_rule)
```
4.2 Parameters

The word “parameters” is used in many settings. When discussing a Pyomo model, we use the word to refer to data that must be provided in order to find an optimal (or good) assignment of values to the decision variables. Parameters are declared as instances of a `Param` class, which takes arguments that are somewhat similar to the `Set` class. For example, the following code snippet declares sets `model.A` and `model.B`, and then a parameter `model.P` that is indexed by `model.A` and `model.B`:

```python
model.A = pyo.RangeSet(1,3)
model.B = pyo.Set()
```

In addition to sets that serve as indexes, `Param` takes the following options:

- `default`: The parameter value absent any other specification.
- `doc`: A string describing the parameter.
- `initialize`: A function (or Python object) that returns data used to initialize the parameter values.
- `mutable`: Boolean value indicating if the Param values are allowed to change after the Param is initialized.
- `validate`: A callback function that takes the model, proposed value, and indices of the proposed value; returning `True` if the value is valid. Returning `False` will generate an exception.
- `within`: Set used for validation; it specifies the domain of valid parameter values.

These options perform in the same way as they do for `Set`. For example, given `model.A` with values `{1, 2, 3}`, then there are many ways to create a parameter that represents a square matrix with 9, 16, 25 on the main diagonal and zeros elsewhere, here are two ways to do it. First using a Python object to initialize:

```python
v={}  
v[1,1] = 9  
v[2,2] = 16  
v[3,3] = 25
model.S1 = pyo.Param(model.A, model.A, initialize=v, default=0)
```

And now using an initialization function that is automatically called once for each index tuple (remember that we are assuming that `model.A` contains `{1, 2, 3}`)

```python
def s_init(model, i, j):
    if i == j:
        return i*i
    else:
        return 0.0
```

In this example, the index set contained integers, but index sets need not be numeric. It is very common to use strings.

**Note:** Data specified in an input file will override the data specified by the `initialize` option.

Parameter values can be checked by a validation function. In the following example, the every value of the parameter `T` (indexed by `model.A`) is checked to be greater than 3.14159. If a value is provided that is less than that, the model instantiation will be terminated and an error message issued. The validation function should be written so as to return `True` if the data is valid and `False` otherwise.
t_data = {1: 10, 2: 3, 3: 20}

def t_validate(model, v, i):
    return v > 3.14159

model.T = pyo.Param(model.A, validate=t_validate, initialize=t_data)

This example will produce the following error, indicating that the value provided for T[2] failed validation:

```
Traceback (most recent call last):
...
    Value failed parameter validation rule
```

### 4.3 Variables

Variables are intended to ultimately be given values by an optimization package. They are declared and optionally bounded, given initial values, and documented using the Pyomo `Var` function. If index sets are given as arguments to this function they are used to index the variable. Other optional directives include:

- **bounds** = A function (or Python object) that gives a (lower, upper) bound pair for the variable
- **domain** = A set that is a super-set of the values the variable can take on.
- **initialize** = A function (or Python object) that gives a starting value for the variable; this is particularly important for non-linear models
- **within** = (synonym for `domain`)

The following code snippet illustrates some aspects of these options by declaring a *singleton* (i.e. unindexed) variable named `model.LumberJack` that will take on real values between zero and 6 and it initialized to be 1.5:

```
model.LumberJack = Var(within=NonNegativeReals, bounds=(0,6), initialize=1.5)
```

Instead of the `initialize` option, initialization is sometimes done with a Python assignment statement as in

```
model.LumberJack = 1.5
```

For indexed variables, bounds and initial values are often specified by a rule (a Python function) that itself may make reference to parameters or other data. The formal arguments to these rules begins with the model followed by the indexes. This is illustrated in the following code snippet that makes use of Python dictionaries declared as `lb` and `ub` that are used by a function to provide bounds:

```
model.A = Set(initialize=['Scones', 'Tea'])
lb = {'Scones':2, 'Tea':4}
ub = {'Scones':5, 'Tea':7}
def fb(model, i):
    return (lb[i], ub[i])
model.PriceToCharge = Var(model.A, domain=PositiveIntegers, bounds=fb)
```

**Note:** Many of the pre-defined virtual sets that are used as domains imply bounds. A strong example is the set `Boolean` that implies bounds of zero and one.
4.4 Objectives

An objective is a function of variables that returns a value that an optimization package attempts to maximize or minimize. The `Objective` function in Pyomo declares an objective. Although other mechanisms are possible, this function is typically passed the name of another function that gives the expression. Here is a very simple version of such a function that assumes `model.x` has previously been declared as a `Var`:

```python
>>> def ObjRule(model):
...     return 2*model.x[1] + 3*model.x[2]
>>> model.obj1 = pyo.Objective(rule=ObjRule)
```

It is more common for an objective function to refer to parameters as in this example that assumes that `model.p` has been declared as a `Param` and that `model.x` has been declared with the same index set, while `model.y` has been declared as a singleton:

```python
>>> def ObjRule(model):
...     return pyo.summation(model.p, model.x) + model.y
>>> model.obj2 = pyo.Objective(rule=ObjRule, sense=pyo.maximize)
```

This example uses the `sense` option to specify maximization. The default sense is `minimize`.

4.5 Constraints

Most constraints are specified using equality or inequality expressions that are created using a rule, which is a Python function. For example, if the variable `model.x` has the indexes ‘butter’ and ‘scones’, then this constraint limits the sum over these indexes to be exactly three:

```python
def teaOKrule(model):
    return (model.x['butter'] + model.x['scones'] == 3)
model.TeaConst = Constraint(rule=teaOKrule)
```

Instead of expressions involving equality (==) or inequalities (<= or >=), constraints can also be expressed using a 3-tuple if the form (lb, expr, ub) where lb and ub can be None, which is interpreted as lb <= expr <= ub. Variables can appear only in the middle expr. For example, the following two constraint declarations have the same meaning:

```python
model.x = Var()
def aRule(model):
    return model.x >= 2
model.Boundx = Constraint(rule=aRule)
def bRule(model):
    return (2, model.x, None)
model.boundx = Constraint(rule=bRule)
```

For this simple example, it would also be possible to declare `model.x` with a `bounds` option to accomplish the same thing.

Constraints (and objectives) can be indexed by lists or sets. When the declaration contains lists or sets as arguments, the elements are iteratively passed to the rule function. If there is more than one, then the cross product is sent. For example the following constraint could be interpreted as placing a budget of $i$ on the $i$th item to buy where the cost per item is given by the parameter `model.a`:
model.A = RangeSet(1, 10)
model.a = Param(model.A, within=PositiveReals)
model.ToBuy = Var(model.A)
def bud_rule(model, i):
    return model.a[i] * model.ToBuy[i] <= i
aBudget = Constraint(model.A, rule=bud_rule)

Note: Python and Pyomo are case sensitive so model.a is not the same as model.A.

4.6 Expressions

In this section, we use the word “expression” in two ways: first in the general sense of the word and second to describe a class of Pyomo objects that have the name Expression as described in the subsection on expression objects.

4.6.1 Rules to Generate Expressions

Both objectives and constraints make use of rules to generate expressions. These are Python functions that return the appropriate expression. These are first-class functions that can access global data as well as data passed in, including the model object.

Operations on model elements result in expressions, which seems natural in expressions like the constraints we have seen so far. It is also possible to build up expressions. The following example illustrates this, along with a reference to global Python data in the form of a Python variable called switch:

switch = 3
model.A = RangeSet(1, 10)
model.c = Param(model.A)
model.d = Param()
model.x = Var(model.A, domain=Boolean)
def pi_rule(model):
    accexpr = summation(model.c, model.x)
    if switch >= 2:
        accexpr = accexpr - model.d
    return accexpr >= 0.5
PieSlice = Constraint(rule=pi_rule)

In this example, the constraint that is generated depends on the value of the Python variable called switch. If the value is 2 or greater, then the constraint is \( \text{summation(model.c, model.x)} - \text{model.d} \geq 0.5 \); otherwise, the \text{model.d} term is not present.

Warning: Because model elements result in expressions, not values, the following does not work as expected in an abstract model!
model.A = RangeSet(1, 10)
model.c = Param(model.A)
model.d = Param()
model.x = Var(model.A, domain=Boolean)
```python
def pi_rule(model):
    accexpr = summation(model.c, model.x)
    if model.d >= 2:  # NOT in an abstract model!!
        accexpr = accexpr - model.d
    return accexpr >= 0.5
PieSlice = Constraint(rule=pi_rule)
```

The trouble is that `model.d >= 2` results in an expression, not its evaluated value. Instead use `if value(model.d) >= 2`

**Note:** Pyomo supports non-linear expressions and can call non-linear solvers such as Ipopt.

### 4.6.2 Piecewise Linear Expressions

Pyomo has facilities to add piecewise constraints of the form $y=f(x)$ for a variety of forms of the function $f$.

The piecewise types other than SOS2, BIGM_SOS1, BIGM_BIN are implemented as described in the paper [Vielma et al.](#)

There are two basic forms for the declaration of the constraint:

```plaintext
#model.pwconst = Piecewise(indexes, yvar, xvar, **Keywords)
#model.pwconst = Piecewise(yvar, xvar, **Keywords)
```

where `pwconst` can be replaced by a name appropriate for the application. The choice depends on whether the x and y variables are indexed. If so, they must have the same index sets and these sets are give as the first arguments.

**Keywords:**

- `pw_pts={ },[],()`
  
  A dictionary of lists (where keys are the index set) or a single list (for the non-indexed case or when an identical set of breakpoints is used across all indices) defining the set of domain breakpoints for the piecewise linear function.

  **Note:** `pw_pts` is always required. These give the breakpoints for the piecewise function and are expected to fully span the bounds for the independent variable(s).

- `pw_repn=<Option>`
  
  Indicates the type of piecewise representation to use. This can have a major impact on solver performance. Options: (Default “SOS2”)

  - “SOS2” - Standard representation using sos2 constraints.
  - “BIGM_BIN” - BigM constraints with binary variables. The theoretically tightest M values are automatically determined.
  - “BIGM_SOS1” - BigM constraints with sos1 variables. The theoretically tightest M values are automatically determined.
- “DCC” - Disaggregated convex combination model.
- “DLOG” - Logarithmic disaggregated convex combination model.
- “CC” - Convex combination model.
- “LOG” - Logarithmic branching convex combination.
- “MC” - Multiple choice model.
- “INC” - Incremental (delta) method.

**Note:** Step functions are supported for all but the two BIGM options. Refer to the ‘force_pw’ option.

- **pw_constr_type= <Option>**
  Indicates the bound type of the piecewise function. Options:
  - “UB” - y variable is bounded above by piecewise function.
  - “LB” - y variable is bounded below by piecewise function.
  - “EQ” - y variable is equal to the piecewise function.

- **f_rule=f(model,i,j,...,x), { }, [ ], ( )**
  An object that returns a numeric value that is the range value corresponding to each piecewise domain point. For functions, the first argument must be a Pyomo model. The last argument is the domain value at which the function evaluates (Not a Pyomo Var). Intermediate arguments are the corresponding indices of the Piecewise component (if any). Otherwise, the object can be a dictionary of lists/tuples (with keys the same as the indexing set) or a single list/tuple (when no indexing set is used or when all indices use an identical piecewise function). Examples:

```
# A function that changes with index
def f(model,j,x):
    if (j == 2):
        return x**2 + 1.0
    else:
        return x**2 + 5.0

# A nonlinear function
f = lambda model,x : exp(x) + value(model.p)

# A step function
f = [0,0,1,1,2,2]
```

- **force_pw=True/False**
  Using the given function rule and pw_pts, a check for convexity/concavity is implemented. If (1) the function is convex and the piecewise constraints are lower bounds or if (2) the function is concave and the piecewise constraints are upper bounds then the piecewise constraints will be substituted for linear constraints. Setting ‘force_pw=True’ will force the use of the original piecewise constraints even when one of these two cases applies.

- **warning_tol=<float>**
  To aid in debugging, a warning is printed when consecutive slopes of piecewise segments are within <warning_tol> of each other. Default=1e-8

- **warn_domain_coverage=True/False**
Print a warning when the feasible region of the domain variable is not completely covered by the piecewise breakpoints. Default=True

• **unbounded_domain_var=True/False**

Allow an unbounded or partially bounded Pyomo Var to be used as the domain variable. Default=False

Note:  This does not imply unbounded piecewise segments will be constructed. The outermost piecewise breakpoints will bound the domain variable at each index. However, the Var attributes .lb and .ub will not be modified.

Here is an example of an assignment to a Python dictionary variable that has keywords for a piecewise constraint:

```python
ekwds = {'pw_constr_type':'EQ','pw_repn':'SOS2','sense':maximize,'force_pw':True}
```

Here is a simple example based on the example given earlier in *Symbolic Index Sets*. In this new example, the objective function is the sum of $c$ times $x$ to the fourth. In this example, the keywords are passed directly to the `Piecewise` function without being assigned to a dictionary variable. The upper bound on the $x$ variables was chosen whimsically just to make the example. The important thing to note is that variables that are going to appear as the independent variable in a piecewise constraint must have bounds.

```python
# abstract2piece.py
# Similar to abstract2.py, but the objective is now $c$ times $x$ to the fourth power

from pyomo.environ import *

model = AbstractModel()

model.I = Set()
model.J = Set()

Topx = 6.1  # range of x variables

model.a = Param(model.I, model.J)
model.b = Param(model.I)
model.c = Param(model.J)

# the next line declares a variable indexed by the set J
model.x = Var(model.J, domain=NonNegativeReals, bounds=(0, Topx))
model.y = Var(model.J, domain=NonNegativeReals)

# to avoid warnings, we set breakpoints at or beyond the bounds
PieceCnt = 100
bpts = []
for i in range(PieceCnt+2):
    bpts.append(float((i*Topx)/PieceCnt))

def f4(model, j, xp):
    # we not need j, but it is passed as the index for the constraint
    return xp**4

model.ComputeObj = Piecewise(model.J, model.y, model.x, pw_pts=bpts, pw_constr_type='EQ', f_rule=f4)

def obj_expression(model):
    (continues on next page)
return summation(model.c, model.y)

model.OBJ = Objective(rule=obj_expression)

def ax_constraint_rule(model, i):
    # return the expression for the constraint for i
    return sum(model.a[i,j] * model.x[j] for j in model.J) >= model.b[i]

# the next line creates one constraint for each member of the set model.I
model.AxbConstraint = Constraint(model.I, rule=ax_constraint_rule)

A more advanced example is provided in abstract2piecbuild.py in BuildAction and BuildCheck.

### 4.6.3 Expression Objects

Pyomo Expression objects are very similar to the Param component (with mutable=True) except that the underlying values can be numeric constants or Pyomo expressions. Here’s an illustration of expression objects in an AbstractModel. An expression object with an index set that is the numbers 1, 2, 3 is created and initialized to be the model variable x times the index. Later in the model file, just to illustrate how to do it, the expression is changed but just for the first index to be x squared.

```python
model = ConcreteModel()
model.x = Var(initialize=1.0)
def _e(m,i):
    return m.x*i
model.e = Expression([1,2,3], rule=_e)

instance = model.create_instance()
print (value(instance.e[1]))  # -> 1.0
print (instance.e[1]())      # -> 1.0
print (instance.e[1].value)  # -> a pyomo expression object

# Change the underlying expression
instance.e[1].value = instance.x**2

#... solve
#... load results

# print the value of the expression given the loaded optimal solution
print (value(instance.e[1]))
```

An alternative is to create Python functions that, potentially, manipulate model objects. E.g., if you define a function

```python
def f(x, p):
    return x + p
```

You can call this function with or without Pyomo modeling components as the arguments. E.g., f(2,3) will return a number, whereas f(model.x, 3) will return a Pyomo expression due to operator overloading.

If you take this approach you should note that anywhere a Pyomo expression is used to generate another expression (e.g., f(model.x, 3) + 5), the initial expression is always cloned so that the new generated expression is independent of the old. For example:

```
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```
model = ConcreteModel()
model.x = Var()

# create a Pyomo expression
e1 = model.x + 5

# create another Pyomo expression
# e1 is copied when generating e2
e2 = e1 + model.x

If you want to create an expression that is shared between other expressions, you can use the Expression component.

### 4.7 Suffixes

Suffixes provide a mechanism for declaring extraneous model data, which can be used in a number of contexts. Most commonly, suffixes are used by solver plugins to store extra information about the solution of a model. This and other suffix functionality is made available to the modeler through the use of the Suffix component class. Uses of Suffix include:

- Importing extra information from a solver about the solution of a mathematical program (e.g., constraint duals, variable reduced costs, basis information).
- Exporting information to a solver or algorithm to aid in solving a mathematical program (e.g., warm-starting information, variable branching priorities).
- Tagging modeling components with local data for later use in advanced scripting algorithms.

#### 4.7.1 Suffix Notation and the Pyomo NL File Interface

The Suffix component used in Pyomo has been adapted from the suffix notation used in the modeling language AMPL [AMPL]. Therefore, it follows naturally that AMPL style suffix functionality is fully available using Pyomo’s NL file interface. For information on AMPL style suffixes the reader is referred to the AMPL website:

http://www.ampl.com

A number of scripting examples that highlight the use AMPL style suffix functionality are available in the examples/pyomo/suffixes directory distributed with Pyomo.

#### 4.7.2 Declaration

The effects of declaring a Suffix component on a Pyomo model are determined by the following traits:

- **direction**: This trait defines the direction of information flow for the suffix. A suffix direction can be assigned one of four possible values:
  - LOCAL - suffix data stays local to the modeling framework and will not be imported or exported by a solver plugin (default)
  - IMPORT - suffix data will be imported from the solver by its respective solver plugin
  - EXPORT - suffix data will be exported to a solver by its respective solver plugin
  - IMPORT_EXPORT - suffix data flows in both directions between the model and the solver or algorithm
- **datatype**: This trait advertises the type of data held on the suffix for those interfaces where it matters (e.g., the NL file interface). A suffix datatype can be assigned one of three possible values:
FLOAT - the suffix stores floating point data (default)
- INT - the suffix stores integer data
- None - the suffix stores any type of data

**Note:** Exporting suffix data through Pyomo’s NL file interface requires all active export suffixes have a strict datatype (i.e., datatype=None is not allowed).

The following code snippet shows examples of declaring a Suffix component on a Pyomo model:

```python
import pyomo.environ as pyo
model = pyo.ConcreteModel()

# Export integer data
model.priority = pyo.Suffix(direction=pyo.Suffix.EXPORT, datatype=pyo.Suffix.INT)

# Export and import floating point data
model.dual = pyo.Suffix(direction=pyo.Suffix.IMPORT_EXPORT)

# Store floating point data
model.junk = pyo.Suffix()
```

Declaring a Suffix with a non-local direction on a model is not guaranteed to be compatible with all solver plugins in Pyomo. Whether a given Suffix is acceptable or not depends on both the solver and solver interface being used. In some cases, a solver plugin will raise an exception if it encounters a Suffix type that it does not handle, but this is not true in every situation. For instance, the NL file interface is generic to all AMPL-compatible solvers, so there is no way to validate that a Suffix of a given name, direction, and datatype is appropriate for a solver. One should be careful in verifying that Suffix declarations are being handled as expected when switching to a different solver or solver interface.

### 4.7.3 Operations

The Suffix component class provides a dictionary interface for mapping Pyomo modeling components to arbitrary data. This mapping functionality is captured within the ComponentMap base class, which is also available within Pyomo’s modeling environment. The ComponentMap can be used as a more lightweight replacement for Suffix in cases where a simple mapping from Pyomo modeling components to arbitrary data values is required.

**Note:** ComponentMap and Suffix use the built-in `id()` function for hashing entry keys. This design decision arises from the fact that most of the modeling components found in Pyomo are either not hashable or use a hash based on a mutable numeric value, making them unacceptable for use as keys with the built-in `dict` class.

**Warning:** The use of the built-in `id()` function for hashing entry keys in ComponentMap and Suffix makes them inappropriate for use in situations where built-in object types must be used as keys. It is strongly recommended that only Pyomo modeling components be used as keys in these mapping containers (Var, Constraint, etc.).
## Warning

Do not attempt to pickle or deepcopy instances of ComponentMap or Suffix unless doing so along with
the components for which they hold mapping entries. As an example, placing one of these objects on a model and
then cloning or pickling that model is an acceptable scenario.

In addition to the dictionary interface provided through the ComponentMap base class, the Suffix component class
also provides a number of methods whose default semantics are more convenient for working with indexed modeling
components. The easiest way to highlight this functionality is through the use of an example.

```python
model = pyo.ConcreteModel()
model.x = pyo.Var()
model.y = pyo.Var([1,2,3])
model.foo = pyo.Suffix()
```

In this example we have a concrete Pyomo model with two different types of variable components (indexed and non-
indexed) as well as a Suffix declaration (foo). The next code snippet shows examples of adding entries to the suffix
foo.

```python
# Assign a suffix value of 1.0 to model.x
model.foo.set_value(model.x, 1.0)

# Same as above with dict interface
model.foo[model.x] = 1.0

# Assign a suffix value of 0.0 to all indices of model.y
# By default this expands so that entries are created for
# every index (y[1], y[2], y[3]) and not model.y itself
model.foo.set_value(model.y, 0.0)

# The same operation using the dict interface results in an entry only
# for the parent component model.y
model.foo[model.y] = 50.0

# Assign a suffix value of -1.0 to model.y[1]
model.foo.set_value(model.y[1], -1.0)

# Same as above with the dict interface
model.foo[model.y[1]] = -1.0
```

In this example we highlight the fact that the `__setitem__` and `setValue` entry methods can be used interchangeably
except in the case where indexed components are used (model.y). In the indexed case, the `__setitem__` approach
creates a single entry for the parent indexed component itself, whereas the `setValue` approach by default creates an
entry for each index of the component. This behavior can be controlled using the optional keyword `expand`, where
assigning it a value of `False` results in the same behavior as `__setitem__`.

Other operations like accessing or removing entries in our mapping can performed as if the built-in `dict` class is in
use:

```python
>>> print(model.foo.get(model.x))
1.0
>>> print(model.foo[model.x])
1.0
>>> print(model.foo.get(model.y[1]))
(continues on next page)
```
-1.0
>>> print(model.foo[model.y[1]])
-1.0

>>> print(model.foo.get(model.y[2]))
0.0
>>> print(model.foo[model.y[2]])
0.0

>>> print(model.foo.get(model.y))
50.0
>>> print(model.foo[model.y])
50.0

>>> del model.foo[model.y]
>>> print(model.foo.get(model.y))
None

>>> print(model.foo[model.y])
Traceback (most recent call last):
...
KeyError: "Component with id '...': y"

The non-dict method `clear_value` can be used in place of `__delitem__` to remove entries, where it inherits the same default behavior as `setValue` for indexed components and does not raise a `KeyError` when the argument does not exist as a key in the mapping.

```python
>>> model.foo.clear_value(model.y)
>>> print(model.foo[model.y[1]])
Traceback (most recent call last):
...
KeyError: "Component with id '...': y[1]"
>>> del model.foo[model.y[1]]
Traceback (most recent call last):
...
KeyError: "Component with id '...': y[1]"
>>> model.foo.clear_value(model.y[1])
```

A summary non-dict Suffix methods is provided here:

- `clearAllValues()`: Clears all suffix data.
- `clear_value(component, expand=True)`: Clears suffix information for a component.
- `setAllValues(value)`: Sets the value of this suffix on all components.
set_value(component, value, expand=True)
    Sets the value of this suffix on the specified component.

updateValues(data_buffer, expand=True)
    Updates the suffix data given a list of component, value tuples. Provides
    an improvement in efficiency over calling setValue on every component.

getDatatype()
    Return the suffix datatype.

setDatatype(datatype)
    Set the suffix datatype.

getDirection()
    Return the suffix direction.

setDirection(direction)
    Set the suffix direction.

importEnabled()
    Returns True when this suffix is enabled for import from solutions.

exportEnabled()
    Returns True when this suffix is enabled for export to solvers.

4.7.4 Importing Suffix Data

Importing suffix information from a solver solution is achieved by declaring a Suffix component with the appropriate
name and direction. Suffix names available for import may be specific to third-party solvers as well as individual solver
interfaces within Pyomo. The most common of these, available with most solvers and solver interfaces, is constraint dual
multipliers. Requesting that duals be imported into suffix data can be accomplished by declaring a Suffix component
on the model.

```python
model = pyo.ConcreteModel()
model.dual = pyo.Suffix(direction=pyo.Suffix.IMPORT)
model.x = pyo.Var()
model.obj = pyo.Objective(expr=model.x)
model.con = pyo.Constraint(expr=model.x >= 1.0)
```

The existence of an active suffix with the name dual that has an import style suffix direction will cause constraint dual
information to be collected into the solver results (assuming the solver supplies dual information). In addition to this,
after loading solver results into a problem instance (using a python script or Pyomo callback functions in conjunction
with the pyomo command), one can access the dual values associated with constraints using the dual Suffix component.

```python
>>> results = pyo.SolverFactory('glpk').solve(model)
>>> pyo.assert_optimal_termination(results)
>>> print(model.dual[model.con])
1.0
```

Alternatively, the pyomo option `--solver-suffixes` can be used to request suffix information from a solver. In the
event that suffix names are provided via this command-line option, the pyomo script will automatically declare these Suffix components on the constructed instance making these suffixes available for import.

### 4.7.5 Exporting Suffix Data

Exporting suffix data is accomplished in a similar manner as to that of importing suffix data. One simply needs to declare a Suffix component on the model with an export style suffix direction and associate modeling component values with it. The following example shows how one can declare a special ordered set of type 1 using AMPL-style suffix notation in conjunction with Pyomo’s NL file interface.

```python
model = pyo.ConcreteModel()
model.y = pyo.Var([1,2,3], within=pyo.NonNegativeReals)

model.sosno = pyo.Suffix(direction=pyo.Suffix.EXPORT)
model.ref = pyo.Suffix(direction=pyo.Suffix.EXPORT)

# Add entry for each index of model.y
model.sosno.set_value(model.y, 1)
model.ref[model.y[1]] = 0
model.ref[model.y[2]] = 1
model.ref[model.y[3]] = 2
```

Most AMPL-compatible solvers will recognize the suffix names sosno and ref as declaring a special ordered set, where a positive value for sosno indicates a special ordered set of type 1 and a negative value indicates a special ordered set of type 2.

**Note:** Pyomo provides the SOSConstraint component for declaring special ordered sets, which is recognized by all solver interfaces, including the NL file interface.

Pyomo’s NL file interface will recognize an EXPORT style Suffix component with the name ‘dual’ as supplying initializations for constraint multipliers. As such it will be treated separately than all other EXPORT style suffixes encountered in the NL writer, which are treated as AMPL-style suffixes. The following example script shows how one can warmstart the interior-point solver Ipopt by supplying both primal (variable values) and dual (suffixes) solution information. This dual suffix information can be both imported and exported using a single Suffix component with an IMPORT_EXPORT direction.

```python
model = pyo.ConcreteModel()
model.x1 = pyo.Var(bounds=(1,5),initialize=1.0)
model.x2 = pyo.Var(bounds=(1,5),initialize=5.0)
model.x3 = pyo.Var(bounds=(1,5),initialize=5.0)
model.x4 = pyo.Var(bounds=(1,5),initialize=1.0)
model.obj = pyo.Objective(
    expr=model.x1*model.x4*(model.x1 + model.x2 + model.x3) + model.x3)
model.inequality = pyo.Constraint(
    expr=model.x1*model.x2*model.x3*model.x4 >= 25.0)
model.equality = pyo.Constraint(
    expr=model.x1**2 + model.x2**2 + model.x3**2 + model.x4**2 == 40.0)

### Declare all suffixes

# Ipopt bound multipliers (obtained from solution)
model.ipopt_zL_out = pyo.Suffix(direction=pyo.Suffix.IMPORT)
model.ipopt_zU_out = pyo.Suffix(direction=pyo.Suffix.IMPORT)
```

(continues on next page)
The difference in performance can be seen by examining Ipopt’s iteration log with and without warm starting:

- **Without Warmstart:**

```python
ipopt.solve(model, tee=True)
```

```
iter  objective  inf_pr  inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
0    1.610969e+01 1.12e+01 5.28e-01  -1.0 0.00e+00 0.00e+00 0 0
1    1.689229e+01 7.30e-01 1.02e+01  -1.0 6.11e-01 7.19e-02 1.00e+00 1
2    1.701841e+01 3.60e-02 5.05e-01  -1.0 1.00e+00 1.00e+00 1
3    1.684942e+01 2.78e-01 6.68e-02  -1.7 2.85e-01 7.94e-01 1.00e+00 1
4    1.705119e+01 4.71e-03 2.78e-03  -1.7 6.06e-02 1.00e+00 1.00e+00 1
5    1.705119e+01 7.19e-03 8.50e-03  -3.8 3.66e-02 9.45e-01 9.98e-01 1
6    1.701427e+01 1.74e-05 9.78e-06  -3.8 3.33e-03 1.00e+00 1.00e+00 1
7    1.701402e+01 1.23e-07 1.82e-07  -5.7 2.69e-04 1.00e+00 1.00e+00 1
8    1.701402e+01 1.77e-11 2.52e-11  -8.6 3.32e-06 1.00e+00 1.00e+00 1
```

Number of Iterations....: 8

- **With Warmstart:**

```python
### Set Ipopt options for warm-start
model.ipopt_zL_in.update(model.ipopt_zL_out)
model.ipopt_zU_in.update(model.ipopt_zU_out)
ipopt.options['warm_start_init_point'] = 'yes'
ipopt.options['warm_start_bound_push'] = 1e-6
ipopt.options['warm_start_mult_bound_push'] = 1e-6
ipopt.options['mu_init'] = 1e-6
ipopt.solve(model, tee=True)
```

```
iter  objective  inf_pr  inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
0    1.701403e+01 2.00e-06 4.07e-06  -6.0 0.00e+00 0.00e+00 0 0
1    1.701401e+01 3.65e-12 1.00e-11  -6.0 2.50e-01 1.00e+00 1.00e+00 1
2    1.701401e+01 4.48e-12 6.42e-12  -9.0 1.92e-06 1.00e+00 1.00e+00 1
```

Number of Iterations....: 2
4.7.6 Using Suffixes With an AbstractModel

In order to allow the declaration of suffix data within the framework of an AbstractModel, the Suffix component can be initialized with an optional construction rule. As with constraint rules, this function will be executed at the time of model construction. The following simple example highlights the use of the rule keyword in suffix initialization. Suffix rules are expected to return an iterable of (component, value) tuples, where the expand=True semantics are applied for indexed components.

```python
model = pyo.AbstractModel()
model.x = pyo.Var()
model.c = pyo.Constraint(expr=model.x >= 1)

def foo_rule(m):
    return ((m.x, 2.0), (m.c, 3.0))
model.foo = pyo.Suffix(rule=foo_rule)
```

```python
>>> # Instantiate the model
>>> inst = model.create_instance()

>>> print(inst.foo[inst.x])
2.0
>>> print(inst.foo[inst.c])
3.0

>>> # Note that model.x and inst.x are not the same object
>>> print(inst.foo[model.x])
Traceback (most recent call last):
  ... KeyError: "Component with id '...' : x"
```

The next example shows an abstract model where suffixes are attached only to the variables:

```python
model = pyo.AbstractModel()
model.I = pyo.RangeSet(1,4)
model.x = pyo.Var(model.I)
def c_rule(m, i):
    return m.x[i] >= i
model.c = pyo.Constraint(model.I, rule=c_rule)
def foo_rule(m):
    return ((m.x[i], 3.0*i) for i in m.I)
model.foo = pyo.Suffix(rule=foo_rule)
```

```python
>>> # instantiate the model
>>> inst = model.create_instance()

>>> for i in inst.I:
...     print((i, inst.foo[inst.x[i]]))
(1, 3.0)
(2, 6.0)
(3, 9.0)
(4, 12.0)
```
5.1 Solving ConcreteModels

If you have a ConcreteModel, add these lines at the bottom of your Python script to solve it

```python
>>> opt = pyo.SolverFactory('glpk')
>>> opt.solve(model)
```

5.2 Solving AbstractModels

If you have an AbstractModel, you must create a concrete instance of your model before solving it using the same lines as above:

```python
>>> instance = model.create_instance()
>>> opt = pyo.SolverFactory('glpk')
>>> opt.solve(instance)
```

5.3 pyomo solve Command

To solve a ConcreteModel contained in the file my_model.py using the pyomo command and the solver GLPK, use the following line in a terminal window:

```
pyomo solve my_model.py --solver='glpk'
```

To solve an AbstractModel contained in the file my_model.py with data in the file my_data.dat using the pyomo command and the solver GLPK, use the following line in a terminal window:

```
pyomo solve my_model.py my_data.dat --solver='glpk'
```
5.4 Supported Solvers

Pyomo supports a wide variety of solvers. Pyomo has specialized interfaces to some solvers (for example, BARON, CBC, CPLEX, and Gurobi). It also has generic interfaces that support calling any solver that can read AMPL “.nl” and write “.sol” files and the ability to generate GAMS-format models and retrieve the results. You can get the current list of supported solvers using the `pyomo` command:

```
pyomo help --solvers
```
This section gives an overview of commonly used scripting commands when working with Pyomo models. These commands must be applied to a concrete model instance or in other words an instantiated model.

### 6.1 Repeated Solves

```python
>>> import pyomo.environ as pyo
>>> from pyomo.opt import SolverFactory

>>> model = pyo.ConcreteModel()
>>> model.nVars = pyo.Param(initialize=4)
>>> model.N = pyo.RangeSet(model.nVars)
>>> model.x = pyo.Var(model.N, within=pyo.Binary)
>>> model.obj = pyo.Objective(expr=pyo.summation(model.x))
>>> model.cuts = pyo.ConstraintList()
>>> opt = SolverFactory('glpk')
>>> opt.solve(model)

>>> # Iterate, adding a cut to exclude the previously found solution
>>> for i in range(5):
...    expr = 0
...    for j in model.x:
...       if pyo.value(model.x[j]) < 0.5:
...          expr += model.x[j]
...       else:
...          expr += (1 - model.x[j])
...    model.cuts.add( expr >= 1 )
...    results = opt.solve(model)
...    print ("\n===== iteration",i)
...    model.display()
```

To illustrate Python scripts for Pyomo we consider an example that is in the file `iterative1.py` and is executed using the command

```
python iterative1.py
```

**Note:** This is a Python script that contains elements of Pyomo, so it is executed using the `python` command. The `pyomo` command can be used, but then there will be some strange messages at the end when Pyomo finishes the script and attempts to send the results to a solver, which is what the `pyomo` command does.
This script creates a model, solves it, and then adds a constraint to preclude the solution just found. This process is repeated, so the script finds and prints multiple solutions. The particular model it creates is just the sum of four binary variables. One does not need a computer to solve the problem or even to iterate over solutions. This example is provided just to illustrate some elementary aspects of scripting.

```python
# iterative1.py
import pyomo.environ as pyo
from pyomo.opt import SolverFactory

# Create a solver
opt = pyo.SolverFactory('glpk')

# A simple model with binary variables and an empty constraint list.
model = pyo.AbstractModel()
model.n = pyo.Param(default=4)
model.x = pyo.Var(pyo.RangeSet(model.n), within=pyo.Binary)
def o_rule(model):
    return pyo.summation(model.x)
model.o = pyo.Objective(rule=o_rule)
model.c = pyo.ConstraintList()

# Create a model instance and optimize
instance = model.create_instance()
results = opt.solve(instance)
instance.display()

# Iterate to eliminate the previously found solution
for i in range(5):
    expr = 0
    for j in instance.x:
        if pyo.value(instance.x[j]) == 0:
            expr += instance.x[j]
        else:
            expr += (1-instance.x[j])
    instance.c.add( expr >= 1)
    results = opt.solve(instance)
    print(f'
    ===== iteration {i}')
    instance.display()
```

Let us now analyze this script. The first line is a comment that happens to give the name of the file. This is followed by two lines that import symbols for Pyomo. The pyomo namespace is imported as `pyo`. Therefore, `pyo` must precede each use of a Pyomo name.

```python
# iterative1.py
import pyomo.environ as pyo
from pyomo.opt import SolverFactory

An object to perform optimization is created by calling `SolverFactory` with an argument giving the name of the solver. The argument would be 'gurobi' if, e.g., Gurobi was desired instead of glpk:
```
# Create a solver

```python
opt = pyo.SolverFactory('glpk')
```

The next lines after a comment create a model. For our discussion here, we will refer to this as the base model because it will be extended by adding constraints later. (The words “base model” are not reserved words, they are just being introduced for the discussion of this example). There are no constraints in the base model, but that is just to keep it simple. Constraints could be present in the base model. Even though it is an abstract model, the base model is fully specified by these commands because it requires no external data:

```python
model = pyo.AbstractModel()
model.n = pyo.Param(default=4)
model.x = pyo.Var(pyo.RangeSet(model.n), within=pyo.Binary)

def o_rule(model):
    return pyo.summation(model.x)

model.o = pyo.Objective(rule=o_rule)
```

The next line is not part of the base model specification. It creates an empty constraint list that the script will use to add constraints.

```python
model.c = pyo.ConstraintList()
```

The next non-comment line creates the instantiated model and refers to the instance object with a Python variable instance. Models run using the pyomo script do not typically contain this line because model instantiation is done by the pyomo script. In this example, the create function is called without arguments because none are needed; however, the name of a file with data commands is given as an argument in many scripts.

```python
instance = model.create_instance()
```

The next line invokes the solver and refers to the object contain results with the Python variable results.

```python
results = opt.solve(instance)
```

The solve function loads the results into the instance, so the next line writes out the updated values.

```python
instance.display()
```

The next non-comment line is a Python iteration command that will successively assign the integers from 0 to 4 to the Python variable i, although that variable is not used in script. This loop is what causes the script to generate five more solutions:

```python
for i in range(5):
    expr = 0
    for j in instance.x:
        if pyo.value(instance.x[j]) == 0:
            expr += instance.x[j]
        else:
            expr += (1-instance.x[j])
```

6.1. Repeated Solves
During the first iteration (when \( i = 0 \)), we know that all values of \( x \) will be 0, so we can anticipate what the expression will look like. We know that \( x \) is indexed by the integers from 1 to 4 so we know that \( j \) will take on the values from 1 to 4 and we also know that all value of \( x \) will be zero for all indexes so we know that the value of \( \text{expr} \) will be something like

\[
\]

The value of \( j \) will be evaluated because it is a Python variable; however, because it is a Pyomo variable, the value of \text{instance}.x[j] not be used, instead the variable object will appear in the expression. That is exactly what we want in this case. When we wanted to use the current value in the if statement, we used the \text{value} function to get it.

The next line adds to the constraint list called \( c \) the requirement that the expression be greater than or equal to one:

\[
\text{instance}.c.add( \text{expr} \geq 1 )
\]

The proof that this precludes the last solution is left as an exercise for the reader.

The final lines in the outer for loop find a solution and display it:

```
results = opt.solve(instance)
print("\n===== iteration",i)
instance.display()
```

**Note:** The assignment of the solve output to a results object is somewhat anachronistic. Many scripts just use

```
>>> opt.solve(instance)
```

since the results are moved to the instance by default, leaving the results object with little of interest. If, for some reason, you want the results to stay in the results object and not be moved to the instance, you would use

```
>>> results = opt.solve(instance, load_solutions=False)
```

This approach can be useful if there is a concern that the solver did not terminate with an optimal solution. For example,

```
>>> results = opt.solve(instance, load_solutions=False)
>>> if results.solver.termination_condition == TerminationCondition.optimal:
...     instance.solutions.load_from(results)
```

## 6.2 Changing the Model or Data and Re-solving

The iterative1.py example above illustrates how a model can be changed and then re-solved. In that example, the model is changed by adding a constraint, but the model could also be changed by altering the values of parameters. Note, however, that in these examples, we make the changes to the concrete model instances. This is particularly important for AbstractModel users, as this implies working with the \text{instance} object rather than the \text{model} object, which allows us to avoid creating a new \text{model} object for each solve. Here is the basic idea for users of an AbstractModel:

1. Create an AbstractModel (suppose it is called \text{model})
2. Call \text{model}.create_instance() to create an instance (suppose it is called \text{instance})
3. Solve instance
4. Change something in \text{instance}
5. Solve instance again
Users of ConcreteModel typically name their models model, which can cause confusion to novice readers of documentation. Examples based on an AbstractModel will refer to instance where users of a ConcreteModel would typically use the name model.

If instance has a parameter whose name is Theta that was declared to be mutable (i.e., mutable=True) with an index that contains idx, then the value in NewVal can be assigned to it using

```python
>>> instance.Theta[idx] = NewVal
```

For a singleton parameter named sigma (i.e., if it is not indexed), the assignment can be made using

```python
>>> instance.sigma = NewVal
```

If the Param is not declared to be mutable, an error will occur if an assignment to it is attempted.

For more information about access to Pyomo parameters, see the section in this document on Param access Accessing Parameter Values. Note that for concrete models, the model is the instance.

### 6.3 Fixing Variables and Re-solving

Instead of changing model data, scripts are often used to fix variable values. The following example illustrates this.

```python
# iterative2.py

import pyomo.environ as pyo
from pyomo.opt import SolverFactory

# Create a solver
opt = pyo.SolverFactory('cplex')

# A simple model with binary variables and an empty constraint list.
model = pyo.AbstractModel()
model.n = pyo.Param(default=4)
model.x = pyo.Var(pyo.RangeSet(model.n), within=pyo.Binary)
def o_rule(model):
    return pyo.summation(model.x)
model.o = pyo.Objective(rule=o_rule)
model.c = pyo.ConstraintList()

# Create a model instance and optimize
instance = model.create_instance()
results = opt.solve(instance)
instance.display()

# "flip" the value of x[2] (it is binary)
# then solve again
```

(continues on next page)
In this example, the variables are binary. The model is solved and then the value of `model.x[2]` is flipped to the opposite value before solving the model again. The main lines of interest are:

```python
if pyo.value(instance.x[2]) == 0:
    instance.x[2].fix(1)
else:
    instance.x[2].fix(0)
results = opt.solve(instance)
instance.display()
```

This could also have been accomplished by setting the upper and lower bounds:

```python
>>> if instance.x[2].value == 0:
...     instance.x[2].setlb(1)
...     instance.x[2].setub(1)
... else:
...     instance.x[2].setlb(0)
...     instance.x[2].setub(0)
```

Notice that when using the bounds, we do not set `fixed` to `True` because that would fix the variable at whatever value it presently has and then the bounds would be ignored by the solver.

For more information about access to Pyomo variables, see the section in this document on `Var` access *Accessing Variable Values*.

Note that

```python
>>> instance.x.fix(1)
```

is equivalent to

```python
>>> instance.x.value = 1
>>> instance.x.fixed = True
```

and

```python
>>> instance.x.fix()
```

is equivalent to

```python
>>> instance.x.fixed = True
```
6.4 Extending the Objective Function

One can add terms to an objective function of a `ConcreteModel` (or and instantiated `AbstractModel`) using the `expr` attribute of the objective function object. Here is a simple example:

```python
>>> import pyomo.environ as pyo
>>> from pyomo.opt import SolverFactory

>>> model = pyo.ConcreteModel()

>>> model.x = pyo.Var(within=pyo.PositiveReals)
>>> model.y = pyo.Var(within=pyo.PositiveReals)

>>> model.sillybound = pyo.Constraint(expr = model.x + model.y <= 2)

>>> model.obj = pyo.Objective(expr = 20 * model.x)

>>> opt = SolverFactory('glpk')
>>> opt.solve(model)

>>> model.pprint()

>>> print ("------------- extend obj --------------")
>>> model.obj.expr += 10 * model.y

>>> opt.solve(model)

>>> model.pprint()
```

6.5 Activating and Deactivating Objectives

Multiple objectives can be declared, but only one can be active at a time (at present, Pyomo does not support any solvers that can be given more than one objective). If both `model.obj1` and `model.obj2` have been declared using `Objective`, then one can ensure that `model.obj2` is passed to the solver as shown in this simple example:

```python
>>> model = pyo.ConcreteModel()

>>> model.obj1 = pyo.Objective(expr = 0)
>>> model.obj2 = pyo.Objective(expr = 0)

>>> model.obj1.deactivate()
>>> model.obj2.activate()

>>> model.obj1.deactivate()
>>> model.obj2.activate()
```

For abstract models this would be done prior to instantiation or else the `activate` and `deactivate` calls would be on the instance rather than the model.
6.6 Activating and Deactivating Constraints

Constraints can be temporarily disabled using the `deactivate()` method. When the model is sent to a solver inactive constraints are not included. Disabled constraints can be re-enabled using the `activate()` method.

```python
>>> model = pyo.ConcreteModel()
>>> model.v = pyo.Var()
>>> model.con = pyo.Constraint(expr=model.v**2 + model.v >= 3)
>>> model.con.deactivate
>>> model.con.activate()
```

Indexed constraints can be deactivated/activated as a whole or by individual index:

```python
>>> model = pyo.ConcreteModel()
>>> model.s = pyo.Set(initialize=[1,2,3])
>>> model.v = pyo.Var(model.s)
>>> def _con(m, s):
...     return m.v[s]**2 + m.v[s] >= 3
>>> model.con = pyo.Constraint(model.s, rule=_con)
>>> model.con.deactivate()  # Deactivate all indices
>>> model.con[1].activate()  # Activate single index
```

6.7 Accessing Variable Values

6.7.1 Primal Variable Values

Often, the point of optimization is to get optimal values of variables. Some users may want to process the values in a script. We will describe how to access a particular variable from a Python script as well as how to access all variables from a Python script and from a callback. This should enable the reader to understand how to get the access that they desire. The Iterative example given above also illustrates access to variable values.

6.7.2 One Variable from a Python Script

Assuming the model has been instantiated and solved and the results have been loaded back into the instance object, then we can make use of the fact that the variable is a member of the instance object and its value can be accessed using its value member. For example, suppose the model contains a variable named `quant` that is a singleton (has no indexes) and suppose further that the name of the instance object is `instance`. Then the value of this variable can be accessed using `pyo.value(instance.quant)`. Variables with indexes can be referenced by supplying the index.

Consider the following very simple example, which is similar to the iterative example. This is a concrete model. In this example, the value of `x[2]` is accessed.

```python
# noiteration1.py

import pyomo.environ as pyo
from pyomo.opt import SolverFactory

# Create a solver
opt = SolverFactory('glpk')
```

(continues on next page)
# A simple model with binary variables and
# an empty constraint list.

```python
model = pyo.ConcreteModel()
model.n = pyo.Param(default=4)
model.x = pyo.Var(pyo.RangeSet(model.n), within=pyo.Binary)
def o_rule(model):
    return pyo.summation(model.x)
model.o = pyo.Objective(rule=o_rule)
model.c = pyo.ConstraintList()
results = opt.solve(model)
if pyo.value(model.x[2]) == 0:
    print("The second index has a zero")
else:
    print("x[2]=","pyo.value(model.x[2])")
```

**Note:** If this script is run without modification, Pyomo is likely to issue a warning because there are no constraints. The warning is because some solvers may fail if given a problem instance that does not have any constraints.

### 6.7.3 All Variables from a Python Script

As with one variable, we assume that the model has been instantiated and solved. Assuming the instance object has the name `instance`, the following code snippet displays all variables and their values:

```python
>>> for v in instance.component_objects(pyo.Var, active=True):
...    print("Variable",v)
...    for index in v:
...        print (" ",index, pyo.value(v[index]))
...```

Alternatively,

```python
>>> for v in instance.component_data_objects(pyo.Var, active=True):
...    print(v, pyo.value(v))
```

This code could be improved by checking to see if the variable is not indexed (i.e., the only index value is `None`), then the code could print the value without the word `None` next to it.

Assuming again that the model has been instantiated and solved and the results have been loaded back into the instance object. Here is a code snippet for fixing all integers at their current value:

```python
>>> for var in instance.component_data_objects(pyo.Var, active=True):
...    if not var.is_continuous():
...        print ("fixing "+str(v))
...        var.fixed = True # fix the current value
```

Another way to access all of the variables (particularly if there are blocks) is as follows (this particular snippet assumes that instead of `import pyomo.environ as pyo from pyo.environ import *` was used):

### 6.7. Accessing Variable Values
for v in model.component_objects(Var, descend_into=True):
    print("FOUND VAR:" + v.name)
    v.pprint()

for v_data in model.component_data_objects(Var, descend_into=True):
    print("Found: "+v_data.name+, value = "+str(value(v_data)))

6.8 Accessing Parameter Values

Accessing parameter values is completely analogous to accessing variable values. For example, here is a code snippet
to print the name and value of every Parameter in a model:

```python
>>> for parmobject in instance.component_objects(pyo.Param, active=True):
    ... nametoprint = str(str(parmobject.name))
    ... print ("Parameter ", nametoprint)
    ... for index in parmobject:
    ...     vtoprint = pyo.value(parmobject[index])
    ...     print (" ",index, vtoprint)
```

6.9 Accessing Duals

Access to dual values in scripts is similar to accessing primal variable values, except that dual values are not captured
by default so additional directives are needed before optimization to signal that duals are desired.

To get duals without a script, use the pyomo option --solver-suffixes='dual' which will cause dual values to be
included in output. Note: In addition to duals (dual), reduced costs (rc) and slack values (slack) can be requested.
All suffixes can be requested using the pyomo option --solver-suffixes='.*'\n
Warning: Some of the duals may have the value None, rather than 0.

6.9.1 Access Duals in a Python Script

To signal that duals are desired, declare a Suffix component with the name “dual” on the model or instance with an
IMPORT or IMPORT_EXPORT direction.

```python
# Create a 'dual' suffix component on the instance
# so the solver plugin will know which suffixes to collect
instance.dual = pyo.Suffix(direction=pyo.Suffix.IMPORT)
```

See the section on Suffixes Suffixes for more information on Pyomo’s Suffix component. After the results are obtained
and loaded into an instance, duals can be accessed in the following fashion.

```python
# display all duals
print ("Duals")
for c in instance.component_objects(pyo.Constraint, active=True):
    print (" Constraint",c)
    for index in c:
        print (" ", index, instance.dual[c[index]])
```
The following snippet will only work, of course, if there is a constraint with the name `AxbConstraint` that has an index, which is the string `Film`.

```python
# access one dual
print("Dual for Film=", instance.dual[instance.AxbConstraint['Film']])
```

Here is a complete example that relies on the file `abstract2.py` to provide the model and the file `abstract2.dat` to provide the data. Note that the model in `abstract2.py` does contain a constraint named `AxbConstraint` and `abstract2.dat` does specify an index for it named `Film`.

```python
# driveabs2.py
from __future__ import division
import pyomo.environ as pyo
from pyomo.opt import SolverFactory

# Create a solver
opt = SolverFactory('cplex')

# get the model from another file
from abstract2 import model

# Create a model instance and optimize
instance = model.create_instance('abstract2.dat')

# Create a 'dual' suffix component on the instance
# so the solver plugin will know which suffixes to collect
instance.dual = pyo.Suffix(direction=pyo.Suffix.IMPORT)
results = opt.solve(instance)
# also puts the results back into the instance for easy access

# display all duals
print("Duals")
for c in instance.component_objects(pyo.Constraint, active=True):
    print("   Constraint",c)
    for index in c:
        print("      ", index, instance.dual[c[index]])

# access one dual
print("Dual for Film=", instance.dual[instance.AxbConstraint['Film']])
```

Concrete models are slightly different because the model is the instance. Here is a complete example that relies on the file `concrete1.py` to provide the model and instantiate it.

```python
# driveconc1.py
from __future__ import division
import pyomo.environ as pyo
from pyomo.opt import SolverFactory

# Create a solver
opt = SolverFactory('cplex')

# get the model from another file
from concrete1 import model

... (continues on next page)
# Create a 'dual' suffix component on the instance
# so the solver plugin will know which suffixes to collect
model.dual = pyo.Suffix(direction=pyo.Suffix.IMPORT)

results = opt.solve(model)  # also load results to model

# display all duals
print("Duals")
for c in model.component_objects(pyo.Constraint, active=True):
    print(" Constraint", c)
    for index in c:
        print("   ", index, model.dual[c[index]]

6.10 Accessing Slacks

The functions lslack() and uslack() return the upper and lower slacks, respectively, for a constraint.

6.11 Accessing Solver Status

After a solve, the results object has a member Solution.Status that contains the solver status. The following snippet shows an example of access via a print statement:

```python
results = opt.solve(instance)
# print ("The solver returned a status of:"+str(results.solver.status))
```

The use of the Python str function to cast the value to a be string makes it easy to test it. In particular, the value ‘optimal’ indicates that the solver succeeded. It is also possible to access Pyomo data that can be compared with the solver status as in the following code snippet:

```python
from pyomo.opt import SolverStatus, TerminationCondition

#...
if (results.solver.status == SolverStatus.ok) and (results.solver.termination_condition == TerminationCondition.optimal):
    print ("this is feasible and optimal")
elif results.solver.termination_condition == TerminationCondition.infeasible:
    print ("do something about it? or exit?")
else:
    # something else is wrong
    print (str(results.solver))
```

Alternatively,
6.12 Display of Solver Output

To see the output of the solver, use the option tee=True as in

```python
results = opt.solve(instance, tee=True)
```

This can be useful for troubleshooting solver difficulties.

6.13 Sending Options to the Solver

Most solvers accept options and Pyomo can pass options through to a solver. In scripts or callbacks, the options can be attached to the solver object by adding to its options dictionary as illustrated by this snippet:

```python
optimizer = pyo.SolverFactory['cbc']
optimizer.options['threads'] = 4
```

If multiple options are needed, then multiple dictionary entries should be added. Sometimes it is desirable to pass options as part of the call to the solve function as in this snippet:

```python
results = optimizer.solve(instance, options="threads=4", tee=True)
```

The quoted string is passed directly to the solver. If multiple options need to be passed to the solver in this way, they should be separated by a space within the quoted string. Notice that tee is a Pyomo option and is solver-independent, while the string argument to options is passed to the solver without very little processing by Pyomo. If the solver does not have a “threads” option, it will probably complain, but Pyomo will not.

There are no default values for options on a SolverFactory object. If you directly modify its options dictionary, as was done above, those options will persist across every call to optimizer.solve(...) unless you delete them from the options dictionary. You can also pass a dictionary of options into the opt.solve(...) method using the options keyword. Those options will only persist within that solve and temporarily override any matching options in the options dictionary on the solver object.
6.14 Specifying the Path to a Solver

Often, the executables for solvers are in the path; however, for situations where they are not, the SolverFactory function accepts the keyword `executable`, which you can use to set an absolute or relative path to a solver executable. E.g.,

```
opt = pyo.SolverFactory("ipopt", executable="../ipopt")
```

6.15 Warm Starts

Some solvers support a warm start based on current values of variables. To use this feature, set the values of variables in the instance and pass `warmstart=True` to the `solve()` method. E.g.,

```
instance = model.create()
instance.y[0] = 1
instance.y[1] = 0

opt = pyo.SolverFactory("cplex")
results = opt.solve(instance, warmstart=True)
```

**Note:** The Cplex and Gurobi LP file (and Python) interfaces will generate an MST file with the variable data and hand this off to the solver in addition to the LP file.

**Warning:** Solvers using the NL file interface (e.g., “gurobi_ampl”, “cplexamp”) do not accept warmstart as a keyword to the `solve()` method as the NL file format, by default, includes variable initialization data (drawn from the current value of all variables).

6.16 Solving Multiple Instances in Parallel

Building and solving Pyomo models in parallel is a common requirement for many applications. We recommend using MPI for Python (mpi4py) for this purpose. For more information on mpi4py, see the mpi4py documentation (https://mpi4py.readthedocs.io/en/stable/). The example below demonstrates how to use mpi4py to solve two pyomo models in parallel. The example can be run with the following command:

```
mpirun -np 2 python -m mpi4py parallel.py
```

```
# parallel.py
# run with mpirun -np 2 python -m mpi4py parallel.py
import pyomo.environ as pyo
from mpi4py import MPI

rank = MPI.COMM_WORLD.Get_rank()
size = MPI.COMM_WORLD.Get_size()
assert size == 2, 'This example only works with 2 processes; please use mpirun -np 2 python -m mpi4py parallel.py'
```

(continues on next page)
# Create a solver
opt = pyo.SolverFactory('cplex_direct')

# A simple model with binary variables
model = pyo.ConcreteModel()
model.n = pyo.Param(initialize=4)
model.x = pyo.Var(pyo.RangeSet(model.n), within=pyo.Binary)
model.obj = pyo.Objective(expr=sum(model.x.values()))

if rank == 1:
    model.x[1].fix(1)

results = opt.solve(model)
print('rank: ', rank, ' objective: ', pyo.value(model.obj.expr))

6.17 Changing the temporary directory

A “temporary” directory is used for many intermediate files. Normally, the name of the directory for temporary files is provided by the operating system, but the user can specify their own directory name. The pyomo command-line --tempdir option propagates through to the TempFileManager service. One can accomplish the same through the following few lines of code in a script:

```python
from pyomo.common.tempfiles import TempfileManager
TempfileManager.tempdir = YourDirectoryNameGoesHere
```
7.1 Instantiating Models

If you start with a `ConcreteModel`, each component you add to the model will be fully constructed and initialized at the time it attached to the model. However, if you are starting with an `AbstractModel`, construction occurs in two phases. When you first declare and attach components to the model, those components are empty containers and not fully constructed, even if you explicitly provide data.

```python
>>> import pyomo.environ as pyo
>>> model = pyo.AbstractModel()
>>> model.is_constructed()
False
>>> model.p = pyo.Param(initialize=5)
>>> model.p.is_constructed()
False
>>> model.I = pyo.Set(initialize=[1,2,3])
>>> model.x = pyo.Var(model.I)
>>> model.x.is_constructed()
False
```

If you look at the `model` at this point, you will see that everything is “empty”:

```python
>>> model.pprint()
1 Set Declarations
    I : Size=0, Index=None, Ordered=Insertion
        Not constructed

1 Param Declarations
    p : Size=0, Index=None, Domain=Any, Default=None, Mutable=False
        Not constructed

1 Var Declarations
    x : Size=0, Index=I
        Not constructed

3 Declarations: p I x
```

Before you can manipulate modeling components or solve the model, you must first create a concrete `instance` by applying data to your abstract model. This can be done using the `create_instance()` method, which takes the
abstract model and optional data and returns a new concre"e instance by constructing each of the model components in the order in which they were declared (attached to the model). Note that the instance creation is performed “out of place”; that is, the original abstract model is left untouched.

```python
>>> instance = model.create_instance()
>>> model.is_constructed()
False
>>> type(instance)
<class 'pyomo.core.base.PyomoModel.ConcreteModel'>
>>> instance.is_constructed()
True
>>> instance.pprint()
1 Set Declarations
   I : Size=1, Index=None, Ordered=Insertion
      Key : Dimen : Domain : Size : Members
          None : 1 : Any : 3 : {1, 2, 3}

1 Param Declarations
   p : Size=1, Index=None, Domain=Any, Default=None, Mutable=False
      Key : Value
          None : 5

1 Var Declarations
   x : Size=3, Index=I
      Key : Lower : Value : Upper : Fixed : Stale : Domain
          1 : None : None : None : False : True : Reals
          2 : None : None : None : False : True : Reals
          3 : None : None : None : False : True : Reals

3 Declarations: p I x
```

**Note:** AbstractModel users should note that in some examples, your concrete model instance is called “instance” and not “model”. This is the case here, where we are explicitly calling `instance = model.create_instance()`.

The `create_instance()` method can also take a reference to external data, which overrides any data specified in the original component declarations. The data can be provided from several sources, including using a `dict`, `DataPortal`, or `DAT file`. For example:

```python
>>> instance2 = model.create_instance({None: {'I': {None: [4, 5]}}})
>>> instance2.pprint()
1 Set Declarations
   I : Size=1, Index=None, Ordered=Insertion
      Key : Dimen : Domain : Size : Members
          None : 1 : Any : 2 : {4, 5}

1 Param Declarations
   p : Size=1, Index=None, Domain=Any, Default=None, Mutable=False
      Key : Value
          None : 5

1 Var Declarations
   x : Size=2, Index=I
```

(continues on next page)
7.2 Managing Data in AbstractModels

There are roughly three ways of using data to construct a Pyomo model:

1. use standard Python objects,
2. initialize a model with data loaded with a DataPortal object, and
3. load model data from a Pyomo data command file.

Standard Python data objects include native Python data types (e.g., lists, sets, and dictionaries) as well as standard data formats like numpy arrays and Pandas data frames. Standard Python data objects can be used to define constant values in a Pyomo model, and they can be used to initialize Set and Param components. However, initializing Set and Param components in this manner provides few advantages over direct use of standard Python data objects. (An important exception is that components indexed by Set objects use less memory than components indexed by native Python data.)

The DataPortal class provides a generic facility for loading data from disparate sources. A DataPortal object can load data in a consistent manner, and this data can be used to simply initialize all Set and Param components in a model. DataPortal objects can be used to initialize both concrete and abstract models in a uniform manner, which is important in some scripting applications. But in practice, this capability is only necessary for abstract models, whose data components are initialized after being constructed. (In fact, all abstract data components in an abstract model are loaded from DataPortal objects.)

Finally, Pyomo data command files provide a convenient mechanism for initializing Set and Param components with a high-level data specification. Data command files can be used with both concrete and abstract models, though in a different manner. Data command files are parsed using a DataPortal object, which must be done explicitly for a concrete model. However, abstract models can load data from a data command file directly, after the model is constructed. Again, this capability is only necessary for abstract models, whose data components are initialized after being constructed.

The following sections provide more detail about how data can be used to initialize Pyomo models.

7.2.1 Using Standard Data Types

Defining Constant Values

In many cases, Pyomo models can be constructed without Set and Param data components. Native Python data types class can be simply used to define constant values in Pyomo expressions. Consequently, Python sets, lists and dictionaries can be used to construct Pyomo models, as well as a wide range of other Python classes.

TODO

More examples here: set, list, dict, numpy, pandas.
Initializing Set and Parameter Components

The `Set` and `Param` components used in a Pyomo model can also be initialized with standard Python data types. This enables some modeling efficiencies when manipulating sets (e.g. when re-using sets for indices), and it supports validation of set and parameter data values. The `Set` and `Param` components are initialized with Python data using the `initialize` option.

**Set Components**

In general, `Set` components can be initialized with iterable data. For example, simple sets can be initialized with:

- list, set and tuple data:
  ```python
  model.A = Set(initialize=[2,3,5])
  model.B = Set(initialize=set([2,3,5]))
  model.C = Set(initialize=(2,3,5))
  ```

- generators:
  ```python
  model.D = Set(initialize=range(9))
  model.E = Set(initialize=(i for i in model.B if i%2 == 0))
  ```

- numpy arrays:
  ```python
  f = numpy.array([2, 3, 5])
  model.F = Set(initialize=f)
  ```

Sets can also be indirectly initialized with functions that return native Python data:

```python
def g(model):
    return [2,3,5]
model.G = Set(initialize=g)
```

Indexed sets can be initialized with dictionary data where the dictionary values are iterable data:

```python
H_init = {}
H_init[2] = [1,3,5]
H_init[3] = [2,4,6]
H_init[4] = [3,5,7]
model.H = Set([2,3,4],initialize=H_init)
```

**Parameter Components**

When a parameter is a single value, then a `Param` component can be simply initialized with a value:

```python
model.a = Param(initialize=1.1)
```

More generally, `Param` components can be initialized with dictionary data where the dictionary values are single values:

```python
model.b = Param([1,2,3], initialize={1:1, 2:2, 3:3})
```

Parameters can also be indirectly initialized with functions that return native Python data:
def c(model):
    return {1:1, 2:2, 3:3}
model.c = Param([1,2,3], initialize=c)

7.2.2 Using a Python Dictionary

Data can be passed to the model `create_instance()` method through a series of nested native Python dictionaries. The structure begins with a dictionary of `namespaces`, with the only required entry being the `None` namespace. Each namespace contains a dictionary that maps component names to dictionaries of component values. For scalar components, the required data dictionary maps the implicit index `None` to the desired value:

>>> from pyomo.environ import *
>>> m = AbstractModel()
>>> m.I = Set()
>>> m.p = Param()
>>> m.q = Param(m.I)
>>> m.r = Param(m.I, m.I, default=0)
>>> data = {None: {
    ...     'I': {None: [1,2,3]},
    ...     'p': {None: 100},
    ...     'q': {1: 10, 2:20, 3:30},
    ...     'r': {(1,1): 110, (1,2): 120, (2,3): 230},
    ... }}
>>> i = m.create_instance(data)
>>> i.pprint()

2 Set Declarations
   I : Size=1, Index=None, Ordered=Insertion
      Key : Dimen : Domain : Size : Members
         None : 1 : Any : 3 : {1, 2, 3}
   r_index : Size=1, Index=None, Ordered=True
      Key : Dimen : Domain : Size : Members
         None : 2 : I*I : 9 : {(1, 1), (1, 2), (1, 3), (2, 1), (2, 2),
                        (2, 3), (3, 1), (3, 2), (3, 3)}

3 Param Declarations
   p : Size=1, Index=None, Domain=Any, Default=None, Mutable=False
      Key : Value
         None : 100
   q : Size=3, Index=I, Domain=Any, Default=None, Mutable=False
      Key : Value
         1 : 10
         2 : 20
         3 : 30
   r : Size=9, Index=r_index, Domain=Any, Default=0, Mutable=False
      Key : Value
         (1, 1) : 110
         (1, 2) : 120
         (2, 3) : 230

5 Declarations: I p q r_index r
7.2.3 Data Command Files

**Note:** The discussion and presentation below are adapted from Chapter 6 of the “Pyomo Book” [PyomoBookII]. The discussion of the DataPortal class uses these same examples to illustrate how data can be loaded into Pyomo models within Python scripts (see the Data Portals section).

**Model Data**

Pyomo’s data command files employ a domain-specific language whose syntax closely resembles the syntax of AMPL’s data commands [AMPL]. A data command file consists of a sequence of commands that either (a) specify set and parameter data for a model, or (b) specify where such data is to be obtained from external sources (e.g. table files, CSV files, spreadsheets and databases).

The following commands are used to declare data:

- The **set** command declares set data.
- The **param** command declares a table of parameter data, which can also include the declaration of the set data used to index the parameter data.
- The **table** command declares a two-dimensional table of parameter data.
- The **load** command defines how set and parameter data is loaded from external data sources, including ASCII table files, CSV files, XML files, YAML files, JSON files, ranges in spreadsheets, and database tables.

The following commands are also used in data command files:

- The **include** command specifies a data command file that is processed immediately.
- The **data** and **end** commands do not perform any actions, but they provide compatibility with AMPL scripts that define data commands.
- The **namespace** keyword allows data commands to be organized into named groups that can be enabled or disabled during model construction.

The following data types can be represented in a data command file:

- **Numeric value:** Any Python numeric value (e.g. integer, float, scientific notation, or boolean).
- **Simple string:** A sequence of alpha-numeric characters.
- **Quoted string:** A simple string that is included in a pair of single or double quotes. A quoted string can include quotes within the quoted string.

Numeric values are automatically converted to Python integer or floating point values when a data command file is parsed. Additionally, if a quoted string can be interpreted as a numeric value, then it will be converted to Python numeric types when the data is parsed. For example, the string “100” is converted to a numeric value automatically.

**Warning:** Pyomo data commands do not exactly correspond to AMPL data commands. The set and param commands are designed to closely match AMPL’s syntax and semantics, though these commands only support a subset of the corresponding declarations in AMPL. However, other Pyomo data commands are not generally designed to match the semantics of AMPL.

**Note:** Pyomo data commands are terminated with a semicolon, and the syntax of data commands does not depend on whitespace. Thus, data commands can be broken across multiple lines – newlines and tab characters are ignored – and
data commands can be formatted with whitespace with few restrictions.

The set Command

Simple Sets

The set data command explicitly specifies the members of either a single set or an array of sets, i.e., an indexed set. A single set is specified with a list of data values that are included in this set. The formal syntax for the set data command is:

\[ \text{set } <\text{setname}> := [ <\text{value}> ] \ldots ; \]

A set may be empty, and it may contain any combination of numeric and non-numeric string values. For example, the following are valid set commands:

```
# An empty set
set A := ;

# A set of numbers
set A := 1 2 3;

# A set of strings
set B := north south east west;

# A set of mixed types
set C :=
0
-1.0e+10
'foo bar'
infinity
"100"
;
```

Sets of Tuple Data

The set data command can also specify tuple data with the standard notation for tuples. For example, suppose that set \( A \) contains 3-tuples:

```
model.A = Set(dimen=3)
```

The following set data command then specifies that \( A \) is the set containing the tuples \((1, 2, 3)\) and \((4, 5, 6)\):

```
set A := (1, 2, 3) (4, 5, 6) ;
```

Alternatively, set data can simply be listed in the order that the tuple is represented:

```
set A := 1 2 3 4 5 6 ;
```

Obviously, the number of data elements specified using this syntax should be a multiple of the set dimension.

Sets with 2-tuple data can also be specified in a matrix denoting set membership. For example, the following set data command declares 2-tuples in \( A \) using plus (+) to denote valid tuples and minus (-) to denote invalid tuples:

```
set A :=
(1,2,3) (4,5,6)
(7,8,9)
-1.0e+10
infinity
"100"
;
```
This data command declares the following five 2-tuples: ('A1', 1), ('A1', 2), ('A2', 3), ('A3', 2), and ('A4', 1).

Finally, a set of tuple data can be concisely represented with tuple templates that represent a slice of tuple data. For example, suppose that the set A contains 4-tuples:

```py
model.A = Set(dimen=4)
```

The following set data command declares groups of tuples that are defined by a template and data to complete this template:

```py
set A :=
  (1, 2, *, 4) A B
  (*, 2, *, 4) A B C D ;
```

A tuple template consists of a tuple that contains one or more asterisk (*) symbols instead of a value. These represent indices where the tuple value is replaced by the values from the list of values that follows the tuple template. In this example, the following tuples are in set A:

(1, 2, 'A', 4)
(1, 2, 'B', 4)
('A', 2, 'B', 4)
('C', 2, 'D', 4)

**Set Arrays**

The set data command can also be used to declare data for a set array. Each set in a set array must be declared with a separate set data command with the following syntax:

```py
set <set-name>[<index>] := [<value>] ... ;
```

Because set arrays can be indexed by an arbitrary set, the index value may be a numeric value, a non-numeric string value, or a comma-separated list of string values.

Suppose that a set A is used to index a set B as follows:

```py
model.A = Set()
model.B = Set(model.A)
```

Then set B is indexed using the values declared for set A:

```py
set A := 1 aaa 'a b';
set B[1] := 0 1 2;
set B[aaa] := aa bb cc;
set B['a b'] := 'aa bb cc';
```
**The param Command**

Simple or non-indexed parameters are declared in an obvious way, as shown by these examples:

```plaintext
param A := 1.4;
param B := 1;
param C := abc;
param D := true;
param E := 1.0e+04;
```

Parameters can be defined with numeric data, simple strings and quoted strings. Note that parameters cannot be defined without data, so there is no analog to the specification of an empty set.

**One-dimensional Parameter Data**

Most parameter data is indexed over one or more sets, and there are a number of ways the `param` data command can be used to specify indexed parameter data. One-dimensional parameter data is indexed over a single set. Suppose that the parameter `B` is a parameter indexed by the set `A`:

```plaintext
model.A = Set()
model.B = Param(model.A)
```

A `param` data command can specify values for `B` with a list of index-value pairs:

```plaintext
set A := a c e;
param B := a 10 c 30 e 50;
```

Because whitespace is ignored, this example data command file can be reorganized to specify the same data in a tabular format:

```plaintext
set A := a c e;
param B :=
a 10
c 30
e 50
;
```

Multiple parameters can be defined using a single `param` data command. For example, suppose that parameters `B`, `C`, and `D` are one-dimensional parameters all indexed by the set `A`:

```plaintext
model.A = Set()
model.B = Param(model.A)
model.C = Param(model.A)
model.D = Param(model.A)
```

Values for these parameters can be specified using a single `param` data command that declares these parameter names followed by a list of index and parameter values:

```plaintext
set A := a c e;
param : B C D :=
```

(continues on next page)
The values in the `param` data command are interpreted as a list of sublists, where each sublist consists of an index followed by the corresponding numeric value.

Note that parameter values do not need to be defined for all indices. For example, the following data command file is valid:

```plaintext
set A := a c e g;
param : B C D :=
a 10 -1 1.1
c 30 -3 3.3
e 50 -5 5.5
;
```

The index g is omitted from the `param` command, and consequently this index is not valid for the model instance that uses this data. More complex patterns of missing data can be specified using the period (.) symbol to indicate a missing value. This syntax is useful when specifying multiple parameters that do not necessarily have the same index values:

```plaintext
set A := a c e;
param : B C D :=
a . -1 1.1
c 30 . 3.3
e 50 -5 .
;
```

This example provides a concise representation of parameters that share a common index set while using different index values.

Note that this data file specifies the data for set A twice: (1) when A is defined and (2) implicitly when the parameters are defined. An alternate syntax for `param` allows the user to concisely specify the definition of an index set along with associated parameters:

```plaintext
param : A : B C D :=
a 10 -1 1.1
c 30 -3 3.3
e 50 -5 5.5
;
```

Finally, we note that default values for missing data can also be specified using the `default` keyword:

```plaintext
set A := a c e;
param B default 0.0 :=
c 30
e 50
;
```

Note that default values can only be specified in `param` commands that define values for a single parameter.
Multi-Dimensional Parameter Data

Multi-dimensional parameter data is indexed over either multiple sets or a single multi-dimensional set. Suppose that parameter $B$ is a parameter indexed by set $A$ that has dimension 2:

```python
model.A = Set(dimen=2)
model.B = Param(model.A)
```

The syntax of the `param data` command remains essentially the same when specifying values for $B$ with a list of index and parameter values:

```plaintext
set A := a 1 c 2 e 3;

param B :=
a 1 10
c 2 30
e 3 50;
```

Missing and default values are also handled in the same way with multi-dimensional index sets:

```plaintext
set A := a 1 c 2 e 3;

param B default 0 :=
a 1 10
c 2 .
e 3 50;
```

Similarly, multiple parameters can defined with a single `param data` command. Suppose that parameters $B$, $C$, and $D$ are parameters indexed over set $A$ that has dimension 2:

```python
model.A = Set(dimen=2)
model.B = Param(model.A)
model.C = Param(model.A)
model.D = Param(model.A)
```

These parameters can be defined with a single `param` command that declares the parameter names followed by a list of index and parameter values:

```plaintext
set A := a 1 c 2 e 3;

param : B C D :=
a 1 10 -1 1.1
c 2 30 -3 3.3
e 3 50 -5 5.5
;
```

Similarly, the following `param` data command defines the index set along with the parameters:

```plaintext
param : A : B C D :=
a 1 10 -1 1.1
c 2 30 -3 3.3
e 3 50 -5 5.5
;
```
The `param` command also supports a matrix syntax for specifying the values in a parameter that has a 2-dimensional index. Suppose parameter $B$ is indexed over set $A$ that has dimension 2:

```python
model.A = Set(dimen=2)
model.B = Param(model.A)
```

The following `param` command defines a matrix of parameter values:

```python
set A := 1 a 1 c 1 e 2 a 2 c 2 e 3 a 3 c 3 e;

param B : a c e :=
 1 1 2 3
 2 4 5 6
 3 7 8 9;
```

Additionally, the following syntax can be used to specify a transposed matrix of parameter values:

```python
set A := 1 a 1 c 1 e 2 a 2 c 2 e 3 a 3 c 3 e;

param B (tr) : 1 2 3 :=
a 1 4 7
c 2 5 8
e 3 6 9;
```

This functionality facilitates the presentation of parameter data in a natural format. In particular, the transpose syntax may allow the specification of tables for which the rows comfortably fit within a single line. However, a matrix may be divided column-wise into shorter rows since the line breaks are not significant in Pyomo data commands.

For parameters with three or more indices, the parameter data values may be specified as a series of slices. Each slice is defined by a template followed by a list of index and parameter values. Suppose that parameter $B$ is indexed over set $A$ that has dimension 4:

```python
model.A = Set(dimen=4)
model.B = Param(model.A)
```

The following `param` command defines a matrix of parameter values with multiple templates:

```python
set A := (a,1,a,1) (a,2,a,2) (b,1,b,1) (b,2,b,2);

param B :=
  [* ,1,* ,1] a a 10 b b 20
  [* ,2,* ,2] a a 30 b b 40;
```

The $B$ parameter consists of four values: $B[a,1,a,1]=10$, $B[b,1,b,1]=20$, $B[a,2,a,2]=30$, and $B[b,2,b,2]=40$. 

---

Chapter 7. Working with Abstract Models
The table Command

The table data command explicitly specifies a two-dimensional array of parameter data. This command provides a more flexible and complete data declaration than is possible with a param declaration. The following example illustrates a simple table command that declares data for a single parameter:

```plaintext
table M(A) :
  A  B  M  N :=
  A1  B1  4.3  5.3
  A2  B2  4.4  5.4
  A3  B3  4.5  5.5
;
```

The parameter M is indexed by column A, which must be pre-defined unless declared separately (see below). The column labels are provided after the colon and before the colon-equal (:=). Subsequently, the table data is provided. The syntax is not sensitive to whitespace, so the following is an equivalent table command:

```plaintext
table M(A) :
  A  B  M  N :=
  A1  B1  4.3  5.3
  A2  B2  4.4  5.4
  A3  B3  4.5  5.5
;
```

Multiple parameters can be declared by simply including additional parameter names. For example:

```plaintext
table M(A) N(A,B) :
  A  B  M  N :=
  A1  B1  4.3  5.3
  A2  B2  4.4  5.4
  A3  B3  4.5  5.5
;
```

This example declares data for the M and N parameters, which have different indexing columns. The indexing columns represent set data, which is specified separately. For example:

```plaintext
table A={A} Z={A,B} M(A) N(A,B) :
  A  B  M  N :=
  A1  B1  4.3  5.3
  A2  B2  4.4  5.4
  A3  B3  4.5  5.5
;
```

This example declares data for the M and N parameters, along with the A and Z indexing sets. The correspondence between the index set Z and the indices of parameter N can be made more explicit by indexing N by Z:

```plaintext
table A={A} Z={A,B} M(A) N(Z) :
  A  B  M  N :=
  A1  B1  4.3  5.3
  A2  B2  4.4  5.4
  A3  B3  4.5  5.5
;
```

Set data can also be specified independent of parameter data:

```plaintext
table Z={A,B} Y={M,N} :
  A  B  M  N :=
```

(continues on next page)
Warning: If a table command does not explicitly indicate the indexing sets, then these are assumed to be initialized separately. A table command can separately initialize sets and parameters in a Pyomo model, and there is no presumed association between the data that is initialized. For example, the table command initializes a set Z and a parameter M that are not related:

```
table Z={A,B} M(A):
  A  B  M  N :=
  A1 B1 4.3 5.3
  A2 B2 4.4 5.4
  A3 B3 4.5 5.5
```

Finally, simple parameter values can also be specified with a table command:

```
table pi := 3.1416 ;
```

The previous examples considered examples of the table command where column labels are provided. The table command can also be used without column labels. For example, the first example can be revised to omit column labels as follows:

```
table columns=4 M(1)={3} :=
  A1 B1 4.3 5.3
  A2 B2 4.4 5.4
  A3 B3 4.5 5.5
```

The columns=4 is a keyword-value pair that defines the number of columns in this table; this must be explicitly specified in tables without column labels. The default column labels are integers starting from 1; the labels are columns 1, 2, 3, and 4 in this example. The M parameter is indexed by column 1. The braces syntax declares the column where the M data is provided.

Similarly, set data can be declared referencing the integer column labels:

```
table columns=4 A={1} Z={1,2} M(1)={3} N(1,2)={4} :=
  A1 B1 4.3 5.3
  A2 B2 4.4 5.4
  A3 B3 4.5 5.5
```

Declared set names can also be used to index parameters:

```
table columns=4 A={1} Z={1,2} M(A)={3} N(Z)={4} :=
  A1 B1 4.3 5.3
  A2 B2 4.4 5.4
  A3 B3 4.5 5.5
```

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Finally, we compare and contrast the `table` and `param` commands. Both commands can be used to declare parameter and set data, and both commands can be used to declare a simple parameter. However, there are some important differences between these data commands:

- The `param` command can declare a single set that is used to index one or more parameters. The `table` command can declare data for any number of sets, independent of whether they are used to index parameter data.

- The `param` command can declare data for multiple parameters only if they share the same index set. The `table` command can declare data for any number of parameters that may be indexed separately.

- The `table` syntax unambiguously describes the dimensionality of indexing sets. The `param` command must be interpreted with a model that provides the dimension of the indexing set.

This last point provides a key motivation for the `table` command. Specifically, the `table` command can be used to reliably initialize concrete models using Pyomo’s `DataPortal` class. By contrast, the `param` command can only be used to initialize concrete models with parameters that are indexed by a single column (i.e., a simple set).

### The `load` Command

The `load` command provides a mechanism for loading data from a variety of external tabular data sources. This command loads a table of data that represents set and parameter data in a Pyomo model. The table consists of rows and columns for which all rows have the same length, all columns have the same length, and the first row represents labels for the column data.

The `load` command can load data from a variety of different external data sources:

- **TAB File**: A text file format that uses whitespace to separate columns of values in each row of a table.

- **CSV File**: A text file format that uses comma or other delimiters to separate columns of values in each row of a table.

- **XML File**: An extensible markup language for documents and data structures. XML files can represent tabular data.

- **Excel File**: A spreadsheet data format that is primarily used by the Microsoft Excel application.

- **Database**: A relational database.

This command uses a *data manager* that coordinates how data is extracted from a specified *data source*. In this way, the `load` command provides a generic mechanism that enables Pyomo models to interact with standard data repositories that are maintained in an application-specific manner.

### Simple Load Examples

The simplest illustration of the `load` command is specifying data for an indexed parameter. Consider the file `Y.tab`:

```
A  Y
A1 3.3
A2 3.4
A3 3.5
```

This file specifies the values of parameter `Y` which is indexed by set `A`. The following `load` command loads the parameter data:

```
load Y.tab : [A] Y;
```

The first argument is the filename. The options after the colon indicate how the table data is mapped to model data. Option `[A]` indicates that set `A` is used as the index, and option `Y` indicates the parameter that is initialized.
Similarly, the following load command loads both the parameter data as well as the index set A:

```
```

The difference is the specification of the index set, \( A=[A] \), which indicates that set \( A \) is initialized with the index loaded from the ASCII table file.

Set data can also be loaded from a ASCII table file that contains a single column of data:

```
A
A1
A2
A3
```

The `format` option must be specified to denote the fact that the relational data is being interpreted as a set:

```
load A.tab format=set : A;
```

Note that this allows for specifying set data that contains tuples. Consider file `C.tab`:

```
A B
A1 1
A1 2
A1 3
A2 1
A2 2
A2 3
A3 1
A3 2
A3 3
```

A similar `load` syntax will load this data into set \( C \):

```
load C.tab format=set : C;
```

Note that this example requires that \( C \) be declared with dimension two.

### Load Syntax Options

The syntax of the `load` command is broken into two parts. The first part ends with the colon, and it begins with a filename, database URL, or DSN (data source name). Additionally, this first part can contain option value pairs. The following options are recognized:

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>format</code></td>
<td>A string that denotes how the relational table is interpreted</td>
</tr>
<tr>
<td><code>password</code></td>
<td>The password that is used to access a database</td>
</tr>
<tr>
<td><code>query</code></td>
<td>The query that is used to request data from a database</td>
</tr>
<tr>
<td><code>range</code></td>
<td>The subset of a spreadsheet that is requested index [spreadsheet]</td>
</tr>
<tr>
<td><code>user</code></td>
<td>The user name that is used to access the data source</td>
</tr>
<tr>
<td><code>using</code></td>
<td>The data manager that is used to process the data source</td>
</tr>
<tr>
<td><code>table</code></td>
<td>The database table that is requested</td>
</tr>
</tbody>
</table>

The `format` option is the only option that is required for all data managers. This option specifies how a relational table is interpreted to represent set and parameter data. If the `using` option is omitted, then the filename suffix is used to select the data manager. The remaining options are specific to spreadsheets and relational databases (see below).
The second part of the load command consists of the specification of column names for indices and data. The remainder of this section describes different specifications and how they define how data is loaded into a model. Suppose file ABCD.tab defines the following relational table:

<table>
<thead>
<tr>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>B1</td>
<td>1</td>
<td>10</td>
</tr>
<tr>
<td>A2</td>
<td>B2</td>
<td>2</td>
<td>20</td>
</tr>
<tr>
<td>A3</td>
<td>B3</td>
<td>3</td>
<td>30</td>
</tr>
</tbody>
</table>

There are many ways to interpret this relational table. It could specify a set of 4-tuples, a parameter indexed by 3-tuples, two parameters indexed by 2-tuples, and so on. Additionally, we may wish to select a subset of this table to initialize data in a model. Consequently, the load command provides a variety of syntax options for specifying how a table is interpreted.

A simple specification is to interpret the relational table as a set:

```
load ABCD.tab format=set : Z ;
```

Note that Z is a set in the model that the data is being loaded into. If this set does not exist, an error will occur while loading data from this table.

Another simple specification is to interpret the relational table as a parameter with indexed by 3-tuples:

```
load ABCD.tab : [A,B,C] D ;
```

Again, this requires that D be a parameter in the model that the data is being loaded into. Additionally, the index set for D must contain the indices that are specified in the table. The load command also allows for the specification of the index set:

```
load ABCD.tab : Z=[A,B,C] D ;
```

This specifies that the index set is loaded into the Z set in the model. Similarly, data can be loaded into another parameter than what is specified in the relational table:

```
load ABCD.tab : Z=[A,B,C] Y=D ;
```

This specifies that the index set is loaded into the Z set and that the data in the D column in the table is loaded into the Y parameter.

This syntax allows the load command to provide an arbitrary specification of data mappings from columns in a relational table into index sets and parameters. For example, suppose that a model is defined with set Z and parameters Y and W:

```
model.Z = Set()
model.Y = Param(model.Z)
model.W = Param(model.Z)
```

Then the following command defines how these data items are loaded using columns B, C and D:

```
load ABCD.tab : Z=[B] Y=D W=C;
```

When the using option is omitted the data manager is inferred from the filename suffix. However, the filename suffix does not always reflect the format of the data it contains. For example, consider the relational table in the file ABCD.txt:

<table>
<thead>
<tr>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>B1</td>
<td>1</td>
<td>10</td>
</tr>
<tr>
<td>A2</td>
<td>B2</td>
<td>2</td>
<td>20</td>
</tr>
<tr>
<td>A3</td>
<td>B3</td>
<td>3</td>
<td>30</td>
</tr>
</tbody>
</table>

(continues on next page)
We can specify the using option to load from this file into parameter D and set Z:

```
load ABCD.txt using=csv : Z=[A,B,C] D ;
```

**Note:** The data managers supported by Pyomo can be listed with the `pyomo help` subcommand

```
pyomo help --data-managers
```

The following data managers are supported in Pyomo 5.1:

```
Pyomo Data Managers
---------------------
csv      CSV file interface
dat      Pyomo data command file interface
json     JSON file interface
pymysql  pymysql database interface
pyodbc   pyodbc database interface
pypymysql database interface
sqlite3  sqlite3 database interface
tab      TAB file interface
xls      Excel XLS file interface
xlsb     Excel XLSB file interface
xlsm     Excel XLSM file interface
xlsx     Excel XLSX file interface
xml      XML file interface
yaml     YAML file interface
```
Interpreting Tabular Data

By default, a table is interpreted as columns of one or more parameters with associated index columns. The format option can be used to specify other interpretations of a table:

<table>
<thead>
<tr>
<th>Format</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>array</td>
<td>The table is a matrix representation of a two dimensional parameter.</td>
</tr>
<tr>
<td>param</td>
<td>The data is a simple parameter value.</td>
</tr>
<tr>
<td>set</td>
<td>Each row is a set element.</td>
</tr>
<tr>
<td>set_array</td>
<td>The table is a matrix representation of a set of 2-tuples.</td>
</tr>
<tr>
<td>transposed_array</td>
<td>The table is a transposed matrix representation of a two dimensional parameter.</td>
</tr>
</tbody>
</table>

We have previously illustrated the use of the set format value to interpret a relational table as a set of values or tuples. The following examples illustrate the other format values.

A table with a single value can be interpreted as a simple parameter using the param format value. Suppose that Z.tab contains the following table:

1.1

The following load command then loads this value into parameter p:

```
load Z.tab format=param: p;
```

Sets with 2-tuple data can be represented with a matrix format that denotes set membership. The set_array format value interprets a relational table as a matrix that defines a set of 2-tuples where + denotes a valid tuple and - denotes an invalid tuple. Suppose that D.tab contains the following relational table:

<table>
<thead>
<tr>
<th>B</th>
<th>A1</th>
<th>A2</th>
<th>A3</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>+</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>2</td>
<td>-</td>
<td>+</td>
<td>-</td>
</tr>
<tr>
<td>3</td>
<td>-</td>
<td>-</td>
<td>+</td>
</tr>
</tbody>
</table>

Then the following load command loads data into set B:

```
load D.tab format=set_array: B;
```

This command declares the following 2-tuples: ('A1', 1), ('A2', 2), and ('A3', 3).

Parameters with 2-tuple indices can be interpreted with a matrix format that where rows and columns are different indices. Suppose that U.tab contains the following table:

<table>
<thead>
<tr>
<th>I</th>
<th>A1</th>
<th>A2</th>
<th>A3</th>
</tr>
</thead>
<tbody>
<tr>
<td>I1</td>
<td>1.3</td>
<td>2.3</td>
<td>3.3</td>
</tr>
<tr>
<td>I2</td>
<td>1.4</td>
<td>2.4</td>
<td>3.4</td>
</tr>
<tr>
<td>I3</td>
<td>1.5</td>
<td>2.5</td>
<td>3.5</td>
</tr>
<tr>
<td>I4</td>
<td>1.6</td>
<td>2.6</td>
<td>3.6</td>
</tr>
</tbody>
</table>

Then the following load command loads this value into parameter U with a 2-dimensional index using the array format value:

```
load U.tab format=array: A=[X] U;
```

The transpose_array format value also interprets the table as a matrix, but it loads the data in a transposed format.
load U.tab format=transposed_array: A=[X] U;

Note that these format values do not support the initialization of the index data.

### Loading from Spreadsheets and Relational Databases

Many of the options for the `load` command are specific to spreadsheets and relational databases. The `range` option is used to specify the range of cells that are loaded from a spreadsheet. The range of cells represents a table in which the first row of cells defines the column names for the table.

Suppose that file `ABCD.xls` contains the range `ABCD` that is shown in the following figure:

![Spreadsheet Example](image)

The following command loads this data to initialize parameter `D` and index `Z`:

```py
load ABCD.xls range=ABCD : Z=[A,B,C] Y=D ;
```

Thus, the syntax for loading data from spreadsheets only differs from CSV and ASCII text files by the use of the `range` option.

When loading from a relational database, the data source specification is a filename or data connection string. Access to a database may be restricted, and thus the specification of `username` and `password` options may be required. Alternatively, these options can be specified within a data connection string.

A variety of database interface packages are available within Python. The `using` option is used to specify the database interface package that will be used to access a database. For example, the `pyodbc` interface can be used to connect to Excel spreadsheets. The following command loads data from the Excel spreadsheet `ABCD.xls` using the `pyodbc` interface. The command loads this data to initialize parameter `D` and index `Z`:

```py
load ABCD.xls using=pyodbc table=ABCD : Z=[A,B,C] Y=D ;
```

The `using` option specifies that the `pyodbc` package will be used to connect with the Excel spreadsheet. The `table` option specifies that the table `ABCD` is loaded from this spreadsheet. Similarly, the following command specifies a data connection string to specify the ODBC driver explicitly:

```py
load "Driver={Microsoft Excel Driver (*.xls)}; Dbq=ABCD.xls;" using=pyodbc
    table=ABCD : Z=[A,B,C] Y=D ;
```

ODBC drivers are generally tailored to the type of data source that they work with; this syntax illustrates how the `load` command can be tailored to the details of the database that a user is working with.
The previous examples specified the `table` option, which declares the name of a relational table in a database. Many databases support the Structured Query Language (SQL), which can be used to dynamically compose a relational table from other tables in a database. The classic diet problem will be used to illustrate the use of SQL queries to initialize a Pyomo model. In this problem, a customer is faced with the task of minimizing the cost for a meal at a fast food restaurant – they must purchase a sandwich, side, and a drink for the lowest cost. The following is a Pyomo model for this problem:

```python
# diet1.py
from pyomo.environ import *

infinity = float('inf')
MAX_FOOD_SUPPLY = 20.0 # There is a finite food supply

model = AbstractModel()

# --------------------------------------------------------
model.FOOD = Set()
model.cost = Param(model.FOOD, within=PositiveReals)
model.f_min = Param(model.FOOD, within=NonNegativeReals, default=0.0)
def f_max_validate (model, value, j):
    return model.f_max[j] > model.f_min[j]
model.f_max = Param(model.FOOD, validate=f_max_validate, default=MAX_FOOD_SUPPLY)

model.NUTR = Set()
model.n_min = Param(model.NUTR, within=NonNegativeReals, default=0.0)
model.n_max = Param(model.NUTR, default=infinity)
model.amt = Param(model.NUTR, model.FOOD, within=NonNegativeReals)

# --------------------------------------------------------
def Buy_bounds(model, i):
    return (model.f_min[i], model.f_max[i])
model.Buy = Var(model.FOOD, bounds=Buy_bounds, within=NonNegativeIntegers)

# --------------------------------------------------------
def Total_Cost_rule(model):
    return sum(model.cost[j] * model.Buy[j] for j in model.FOOD)
model.Total_Cost = Objective(rule=Total_Cost_rule, sense=minimize)

# --------------------------------------------------------
def Entree_rule(model):
    entrees = ['Cheeseburger', 'Ham Sandwich', 'Hamburger', 'Fish Sandwich', 'Chicken Sandwich']
    return sum(model.Buy[e] for e in entrees) >= 1
model.Entree = Constraint(rule=Entree_rule)

def Side_rule(model):
    sides = ['Fries', 'Sausage Biscuit']
    return sum(model.Buy[s] for s in sides) >= 1
model.Side = Constraint(rule=Side_rule)
```

(continues on next page)
def Drink_rule(model):
    drinks = ['Lowfat Milk', 'Orange Juice']
    return sum(model.Buy[d] for d in drinks) >= 1
model.Drink = Constraint(rule=Drink_rule)

Suppose that the file diet1.sqlite be a SQLite database file that contains the following data in the Food table:

<table>
<thead>
<tr>
<th>FOOD</th>
<th>cost</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cheeseburger</td>
<td>1.84</td>
</tr>
<tr>
<td>Ham Sandwich</td>
<td>2.19</td>
</tr>
<tr>
<td>Hamburger</td>
<td>1.84</td>
</tr>
<tr>
<td>Fish Sandwich</td>
<td>1.44</td>
</tr>
<tr>
<td>Chicken Sandwich</td>
<td>2.29</td>
</tr>
<tr>
<td>Fries</td>
<td>0.77</td>
</tr>
<tr>
<td>Sausage Biscuit</td>
<td>1.29</td>
</tr>
<tr>
<td>Lowfat Milk</td>
<td>0.60</td>
</tr>
<tr>
<td>Orange Juice</td>
<td>0.72</td>
</tr>
</tbody>
</table>

In addition, the Food table has two additional columns, \( f_{\text{min}} \) and \( f_{\text{max}} \), with no data for any row. These columns exist to match the structure for the parameters used in the model.

We can solve the diet1 model using the Python definition in diet1.py and the data from this database. The file diet.sqlite.dat specifies a load command that uses that sqlite3 data manager and embeds a SQL query to retrieve the data:

```python
# File diet.sqlite.dat
load "diet.sqlite"
    using=sqlite3
    query="SELECT FOOD,cost,f_min,f_max FROM Food"
: FOOD=[FOOD] cost f_min f_max ;
```

The PyODBC driver module will pass the SQL query through an Access ODBC connector, extract the data from the diet1.mdb file, and return it to Pyomo. The Pyomo ODBC handler can then convert the data received into the proper format for solving the model internally. More complex SQL queries are possible, depending on the underlying database and ODBC driver in use. However, the name and ordering of the columns queried are specified in the Pyomo data file; using SQL wildcards (e.g., `SELECT *`) or column aliasing (e.g., `SELECT f AS FOOD`) may cause errors in Pyomo’s mapping of relational data to parameters.

### The include Command

The *include* command allows a data command file to execute data commands from another file. For example, the following command file executes data commands from ex1.dat and then ex2.dat:

```python
include ex1.dat;
include ex2.dat;
```

Pyomo is sensitive to the order of execution of data commands, since data commands can redefine set and parameter values. The *include* command respects this data ordering; all data commands in the included file are executed before the remaining data commands in the current file are executed.
The namespace Keyword

The namespace keyword is not a data command, but instead it is used to structure the specification of Pyomo’s data commands. Specifically, a namespace declaration is used to group data commands and to provide a group label. Consider the following data command file:

```
set C := 1 2 3 ;
namespace ns1
{
    set C := 4 5 6 ;
}
namespace ns2
{
    set C := 7 8 9 ;
}
```

This data file defines two namespaces: ns1 and ns2 that initialize a set C. By default, data commands contained within a namespace are ignored during model construction; when no namespaces are specified, the set C has values 1, 2, 3. When namespace ns1 is specified, then the set C values are overridden with the set 4, 5, 6.

7.2.4 Data Portals

Pyomo’s DataPortal class standardizes the process of constructing model instances by managing the process of loading data from different data sources in a uniform manner. A DataPortal object can load data from the following data sources:

- **TAB File**: A text file format that uses whitespace to separate columns of values in each row of a table.
- **CSV File**: A text file format that uses comma or other delimiters to separate columns of values in each row of a table.
- **JSON File**: A popular lightweight data-interchange format that is easily parsed.
- **YAML File**: A human friendly data serialization standard.
- **XML File**: An extensible markup language for documents and data structures. XML files can represent tabular data.
- **Excel File**: A spreadsheet data format that is primarily used by the Microsoft Excel application.
- **Database**: A relational database.
- **DAT File**: A Pyomo data command file.

Note that most of these data formats can express tabular data.

**Warning**: The DataPortal class requires the installation of Python packages to support some of these data formats:

- **YAML File**: pyyaml
- **Excel File**: win32com, openpyxl or xlrd

    These packages support different data Excel data formats: the win32com package supports .xls, .xlsm and .xlsx; the openpyxl package supports .xlsx and the xlrd package supports .xls.
**Database:** pyodbc, pypyodbc, sqlite3 or pymysql

These packages support different database interface APIs: the pyodbc and pypyodbc packages support the ODBC database API, the sqlite3 package uses the SQLite C library to directly interface with databases using the DB-API 2.0 specification, and pymysql is a pure-Python MySQL client.

DataPortal objects can be used to initialize both concrete and abstract Pyomo models. Consider the file A.tab, which defines a simple set with a tabular format:

<table>
<thead>
<tr>
<th>A</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
</tr>
<tr>
<td>A2</td>
</tr>
<tr>
<td>A3</td>
</tr>
</tbody>
</table>

The `load` method is used to load data into a DataPortal object. Components in a concrete model can be explicitly initialized with data loaded by a DataPortal object:

```python
data = DataPortal()
data.load(filename='A.tab', set='A', format='set')
model = ConcreteModel()
model.A = Set(initialize=data['A'])
```

All data needed to initialize an abstract model *must* be provided by a DataPortal object, and the use of the DataPortal object to initialize components is automated for the user:

```python
model = AbstractModel()
model.A = Set()
data = DataPortal()
data.load(filename='A.tab', set=model.A)
instance = model.create_instance(data)
```

Note the difference in the execution of the `load` method in these two examples: for concrete models data is loaded by name and the format must be specified, and for abstract models the data is loaded by component, from which the data format can often be inferred.

The `load` method opens the data file, processes it, and loads the data in a format that can be used to construct a model instance. The `load` method can be called multiple times to load data for different sets or parameters, or to override data processed earlier. The `load` method takes a variety of arguments that define how data is loaded:

- **filename:** This option specifies the source data file.
- **format:** This option specifies the how to interpret data within a table. Valid formats are: `set`, `set_array`, `param`, `table`, `array`, and `transposed_array`.
- **set:** This option is either a string or model component that defines a set that will be initialized with this data.
- **param:** This option is either a string or model component that defines a parameter that will be initialized with this data. A list or tuple of strings or model components can be used to define multiple parameters that are initialized.
- **index:** This option is either a string or model component that defines an index set that will be initialized with this data.
- **using:** This option specifies the Python package used to load this data source. This option is used when loading data from databases.
• **select**: This option defines the columns that are selected from the data source. The column order may be changed from the data source, which allows the `DataPortal` object to define

• **namespace**: This option defines the data namespace that will contain this data.

The use of these options is illustrated below.

The `DataPortal` class also provides a simple API for accessing set and parameter data that are loaded from different data sources. The `[]` operator is used to access set and parameter values. Consider the following example, which loads data and prints the value of the `[]` operator:

```python
data = DataPortal()
data.load(filename='A.tab', set="A", format="set")
print(data['A'])  #['A1', 'A2', 'A3']
data.load(filename='B.tab', param="z", format="param")
print(data['z'])  #1.1

data.load(filename='Y.tab', param="y", format="table")
for key in sorted(data['y']):
    print("%s %s \n" % (key, data['y'][key]))
```

The `DataPortal` class also has several methods for iterating over the data that has been loaded:

• **keys()**: Returns an iterator of the data keys.

• **values()**: Returns an iterator of the data values.

• **items()**: Returns an iterator of (name, value) tuples from the data.

Finally, the `data()` method provides a generic mechanism for accessing the underlying data representation used by `DataPortal` objects.

### Loading Structured Data

JSON and YAML files are structured data formats that are well-suited for data serialization. These data formats do not represent data in tabular format, but instead they directly represent set and parameter values with lists and dictionaries:

• **Simple Set**: a list of string or numeric value

• **Indexed Set**: a dictionary that maps an index to a list of string or numeric value

• **Simple Parameter**: a string or numeric value

• **Indexed Parameter**: a dictionary that maps an index to a numeric value

For example, consider the following JSON file:

```json
{
    "A": ["A1", "A2", "A3"],
    "B": [[1, "B1"], [2, "B2"], [3, "B3"]],
    "C": {"A1": [1, 2, 3], "A3": [10, 20, 30]},
    "p": 0.1,
    "q": {"A1": 3.3, "A2": 3.4, "A3": 3.5},
    "r": [ {"index": [1, "B1"], "value": 3.3},
            {"index": [2, "B2"], "value": 3.4},
            {"index": [3, "B3"], "value": 3.5}]
}
```

The data in this file can be used to load the following model:
model = AbstractModel()
data = DataPortal()
model.A = Set()
model.B = Set(dimen=2)
model.C = Set(model.A)
model.p = Param()
model.q = Param(model.A)
model.r = Param(model.B)
data.load(filename='T.json')

Note that no set or param option needs to be specified when loading a JSON or YAML file. All of the set and parameter data in the file are loaded by the DataPortal object, and only the data needed for model construction is used.

The following YAML file has a similar structure:

```yaml
A: [A1, A2, A3]
B:  
   - [1, B1]
   - [2, B2]
   - [3, B3]
C:  
   'A1': [1, 2, 3]
   'A3': [10, 20, 30]
p: 0.1
q: {A1: 3.3, A2: 3.4, A3: 3.5}
r:  
   - index: [1, B1]
     value: 3.3
   - index: [2, B2]
     value: 3.4
   - index: [3, B3]
     value: 3.5
```

The data in this file can be used to load a Pyomo model with the same syntax as a JSON file:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set()
model.B = Set(dimen=2)
model.C = Set(model.A)
model.p = Param()
model.q = Param(model.A)
model.r = Param(model.B)
data.load(filename='T.yaml')
```
Loading Tabular Data

Many data sources supported by Pyomo are tabular data formats. Tabular data is numerical or textual data that is organized into one or more simple tables, where data is arranged in a matrix. Each table consists of a matrix of numeric string values, simple strings, and quoted strings. All rows have the same length, all columns have the same length, and the first row typically represents labels for the column data.

The following section describes the tabular data sources supported by Pyomo, and the subsequent sections illustrate ways that data can be loaded from tabular data using TAB files. Subsequent sections describe options for loading data from Excel spreadsheets and relational databases.

Tabular Data

TAB files represent tabular data in an ascii file using whitespace as a delimiter. A TAB file consists of rows of values, where each row has the same length. For example, the file `PP.tab` has the format:

```
A  B  PP
A1 B1  4.3
A2 B2  4.4
A3 B3  4.5
```

CSV files represent tabular data in a format that is very similar to TAB files. Pyomo assumes that a CSV file consists of rows of values, where each row has the same length. For example, the file `PP.csv` has the format:

```
A,B,PP
A1,B1,4.3
A2,B2,4.4
A3,B3,4.5
```

Excel spreadsheets can express complex data relationships. A range is a contiguous, rectangular block of cells in an Excel spreadsheet. Thus, a range in a spreadsheet has the same tabular structure as is a TAB file or a CSV file. For example, consider the file `excel.xls` that has the range `PPtable`:

```
<table>
<thead>
<tr>
<th>A</th>
<th>B</th>
<th>PP</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>B1</td>
<td>4.3</td>
</tr>
<tr>
<td>A2</td>
<td>B2</td>
<td>4.4</td>
</tr>
<tr>
<td>A3</td>
<td>B3</td>
<td>4.5</td>
</tr>
</tbody>
</table>
```

A relational database is an application that organizes data into one or more tables (or relations) with a unique key in each row. Tables both reflect the data in a database as well as the result of queries within a database.

XML files represent tabular using table and row elements. Each sub-element of a row element represents a different column, where each row has the same length. For example, the file `PP.xml` has the format:

```
<table>
  <row>
    <A value="A1"/> <B value="B1"/> <PP value="4.3"/>
  </row>
  <row>
    <A value="A2"/> <B value="B2"/> <PP value="4.4"/>
  </row>
  <row>
    <A value="A3"/> <B value="B3"/> <PP value="4.5"/>
  </row>
</table>
```
Loading Set Data

The set option is used to specify a Set component that is loaded with data.

Loading a Simple Set

Consider the file A.tab, which defines a simple set:

\[
\begin{align*}
A \\
A1 \\
A2 \\
A3
\end{align*}
\]

In the following example, a DataPortal object loads data for a simple set A:

```python
model = AbstractModel()
model.A = Set()
data = DataPortal()
data.load(filename='A.tab', set=model.A)
instance = model.create_instance(data)
```

Loading a Set of Tuples

Consider the file C.tab:

\[
\begin{align*}
A & & B \\
A1 & & 1 \\
A1 & & 2 \\
A1 & & 3 \\
A2 & & 1 \\
A2 & & 2 \\
A2 & & 3 \\
A3 & & 1 \\
A3 & & 2 \\
A3 & & 3
\end{align*}
\]

In the following example, a DataPortal object loads data for a two-dimensional set C:

```python
model = AbstractModel()
model.C = Set(dimen=2)
data = DataPortal()
data.load(filename='C.tab', set=model.C)
instance = model.create_instance(data)
```

In this example, the column titles do not directly impact the process of loading data. Column titles can be used to select a subset of columns from a table that is loaded (see below).
Loading a Set Array

Consider the file D.tab, which defines an array representation of a two-dimensional set:

<table>
<thead>
<tr>
<th>B</th>
<th>A1</th>
<th>A2</th>
<th>A3</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>+</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>2</td>
<td>-</td>
<td>+</td>
<td>-</td>
</tr>
<tr>
<td>3</td>
<td>-</td>
<td>-</td>
<td>+</td>
</tr>
</tbody>
</table>

In the following example, a DataPortal object loads data for a two-dimensional set D:

```python
model = AbstractModel()
model.D = Set(dimen=2)
data = DataPortal()
data.load(filename='D.tab', set=model.D, format='set_array')
instance = model.create_instance(data)
```

The `format` option indicates that the set data is declared in an array format.

Loading Parameter Data

The `param` option is used to specify a Param component that is loaded with data.

Loading a Simple Parameter

The simplest parameter is simply a singleton value. Consider the file Z.tab:

```
1.1
```

In the following example, a DataPortal object loads data for a simple parameter z:

```python
model = AbstractModel()
data = DataPortal()
model.z = Param()
data.load(filename='Z.tab', param=model.z)
instance = model.create_instance(data)
```

Loading an Indexed Parameter

An indexed parameter can be defined by a single column in a table. For example, consider the file Y.tab:

```
A  Y
A1 3.3
A2 3.4
A3 3.5
```

In the following example, a DataPortal object loads data for an indexed parameter y:

```python
model = AbstractModel()
data = DataPortal()
model.y = Param()
data.load(filename='Y.tab', param=model.y)
instance = model.create_instance(data)
```
When column names are not used to specify the index and parameter data, then the DataPortal object assumes that the rightmost column defines parameter values. In this file, the $A$ column contains the index values, and the $Y$ column contains the parameter values.

### Loading Set and Parameter Values

Note that the data for set $A$ is predefined in the previous example. The index set can be loaded with the parameter data using the index option. In the following example, a DataPortal object loads data for set $A$ and the indexed parameter $y$:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set()
model.y = Param(model.A)
data.load(filename='Y.tab', param=model.y, index=model.A)
instance = model.create_instance(data)
```

An index set with multiple dimensions can also be loaded with an indexed parameter. Consider the file `PP.tab`:

```
A  B  PP
A1 B1 4.3
A2 B2 4.4
A3 B3 4.5
```

In the following example, a DataPortal object loads data for a tuple set and an indexed parameter:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(dimen=2)
model.p = Param(model.A)
data.load(filename='PP.tab', param=model.p, index=model.A)
instance = model.create_instance(data)
```

### Loading a Parameter with Missing Values

Missing parameter data can be expressed in two ways. First, parameter data can be defined with indices that are a subset of valid indices in the model. The following example loads the indexed parameter $y$:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(initialize=['A1','A2','A3','A4'])
model.y = Param(model.A)
data.load(filename='Y.tab', param=model.y)
instance = model.create_instance(data)
```

The model defines an index set with four values, but only three parameter values are declared in the data file `Y.tab`. 

---

*Pyomo Documentation, Release 6.4.3*
Parameter data can also be declared with missing values using the period (.) symbol. For example, consider the file S.tab:

```
A  B  PP
A1 B1  4.3
A2 B2  4.4
A3 B3  4.5
```

In the following example, a `DataPortal` object loads data for the index set `A` and indexed parameter `y`:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set()
model.s = Param(model.A)
data.load(filename='S.tab', param=model.s, index=model.A)
instance = model.create_instance(data)
```

The period (.) symbol indicates a missing parameter value, but the index set `A` contains the index value for the missing parameter.

### Loading Multiple Parameters

Multiple parameters can be initialized at once by specifying a list (or tuple) of component parameters. Consider the file XW.tab:

```
A  X  W
A1 3.3 4.3
A2 3.4 4.4
A3 3.5 4.5
```

In the following example, a `DataPortal` object loads data for parameters `x` and `w`:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(initialize=['A1','A2','A3'])
model.x = Param(model.A)
model.w = Param(model.A)
data.load(filename='XW.tab', param=(model.x,model.w))
instance = model.create_instance(data)
```

### Selecting Parameter Columns

We have previously noted that the column names do not need to be specified to load set and parameter data. However, the `select` option can be used to identify the columns in the table that are used to load parameter data. This option specifies a list (or tuple) of column names that are used, in that order, to form the table that defines the component data.

For example, consider the following load declaration:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set()
model.w = Param(model.A)
```

(continues on next page)
The columns $A$ and $W$ are selected from the file $XW.tab$, and a single parameter is defined.

**Loading a Parameter Array**

Consider the file $U.tab$, which defines an array representation of a multiply-indexed parameter:

<p>| | | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>I</td>
<td>A1</td>
<td>A2</td>
<td>A3</td>
</tr>
<tr>
<td></td>
<td>1 1.3 2.3 3.3</td>
<td></td>
<td></td>
</tr>
<tr>
<td>I2</td>
<td>1.4 2.4 3.4</td>
<td></td>
<td></td>
</tr>
<tr>
<td>I3</td>
<td>1.5 2.5 3.5</td>
<td></td>
<td></td>
</tr>
<tr>
<td>I4</td>
<td>1.6 2.6 3.6</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

In the following example, a `DataPortal` object loads data for a two-dimensional parameter $u$:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(initialize=['A1','A2','A3'])
model.I = Set(initialize=['I1','I2','I3','I4'])
model.u = Param(model.I, model.A)
data.load(filename='U.tab', param=model.u,
           format='array')
instance = model.create_instance(data)
```

The `format` option indicates that the parameter data is declared in an array format. The `format` option can also indicate that the parameter data should be transposed.

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(initialize=['A1','A2','A3'])
model.I = Set(initialize=['I1','I2','I3','I4'])
model.t = Param(model.A, model.I)
data.load(filename='U.tab', param=model.t,
           format='transposed_array')
instance = model.create_instance(data)
```

Note that the transposed parameter data changes the index set for the parameter.

**Loading from Spreadsheets and Databases**

Tabular data can be loaded from spreadsheets and databases using auxiliary Python packages that provide an interface to these data formats. Data can be loaded from Excel spreadsheets using the `win32com`, `xlrd` and `openpyxl` packages. For example, consider the following range of cells, which is named `PPtable`:
In the following example, a `DataPortal` object loads the named range `PPtable` from the file `excel.xls`:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(dimen=2)
model.p = Param(model.A)
data.load(filename='excel.xls', range='PPtable',
         param=model.p, index=model.A)
instance = model.create_instance(data)
```

Note that the `range` option is required to specify the table of cell data that is loaded from the spreadsheet.

There are a variety of ways that data can be loaded from a relational database. In the simplest case, a table can be specified within a database:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set(dimen=2)
model.p = Param(model.A)
data.load(filename='PP.sqlite', using='sqlite3',
         table='PPtable',
         param=model.p, index=model.A)
instance = model.create_instance(data)
```

In this example, the interface `sqlite3` is used to load data from an SQLite database in the file `PP.sqlite`. More generally, an SQL query can be specified to dynamically generate a table. For example:

```python
model = AbstractModel()
data = DataPortal()
model.A = Set()
model.p = Param(model.A)
data.load(filename='PP.sqlite', using='sqlite3',
         query="SELECT A,PP FROM PPtable",
         param=model.p, index=model.A)
instance = model.create_instance(data)
```

### Data Namespaces

The `DataPortal` class supports the concept of a `namespace` to organize data into named groups that can be enabled or disabled during model construction. Various `DataPortal` methods have an optional `namespace` argument that defaults to `None`:

- `data(name=None, namespace=None)`: Returns the data associated with data in the specified namespace
- `[]`: For a `DataPortal` object `data`, the function `data['A']` returns data corresponding to `A` in the default namespace, and `data['ns1', 'A']` returns data corresponding to `A` in namespace `ns1`.
- `namespaces()`: Returns an iterator for the data namespaces.
• keys(namespace=None): Returns an iterator of the data keys in the specified namespace.
• values(namespace=None): Returns and iterator of the data values in the specified namespace.
• items(namespace=None): Returns an iterator of (name, value) tuples in the specified namespace.

By default, data within a namespace are ignored during model construction. However, concrete models can be initialized with data from a specific namespace. Further, abstract models can be initialized with a list of namespaces that define the data used to initialized model components. For example, the following script generates two model instances from an abstract model using data loaded into different namespaces:

```python
model = AbstractModel()
model.C = Set(dimen=2)
data = DataPortal()
data.load(filename='C.tab', set=model.C, namespace='ns1')
data.load(filename='D.tab', set=model.C, namespace='ns2', format='set_array')
instance1 = model.create_instance(data, namespaces=['ns1'])
instance2 = model.create_instance(data, namespaces=['ns2'])
```

### 7.2.5 Storing Data from Pyomo Models

Currently, Pyomo has rather limited capabilities for storing model data into standard Python data types and serialized data formats. However, this capability is under active development.

**Storing Model Data in Excel**

**TODO**

More here.

### 7.3 The `pyomo` Command

The `pyomo` command is issued to the DOS prompt or a Unix shell. To see a list of Pyomo command line options, use:

```
pyomo solve --help
```

**Note:** There are two dashes before help.

In this section we will detail some of the options.
7.3.1 Passing Options to a Solver

To pass arguments to a solver when using the `pyomo solve` command, append the Pyomo command line with the argument `--solver-options=` followed by an argument that is a string to be sent to the solver (perhaps with dashes added by Pyomo). So for most MIP solvers, the mip gap can be set using

```
--solver-options= "mipgap=0.01"
```

Multiple options are separated by a space. Options that do not take an argument should be specified with the equals sign followed by either a space or the end of the string.

For example, to specify that the solver is GLPK, then to specify a mipgap of two percent and the GLPK cuts option, use

```
solver=glpk --solver-options="mipgap=0.02 cuts="
```

If there are multiple “levels” to the keyword, as is the case for some Gurobi and CPLEX options, the tokens are separated by underscore. For example, `mip cuts all` would be specified as `mip_cuts_all`. For another example, to set the solver to be CPLEX, then to set a mip gap of one percent and to specify ‘y’ for the sub-option numerical to the option emphasis use

```
--solver=cplex --solver-options="mipgap=0.001 emphasis_numerical=y"
```

See *Sending Options to the Solver* for a discussion of passing options in a script.

7.3.2 Troubleshooting

Many of things that can go wrong are covered by error messages, but sometimes they can be confusing or do not provide enough information. Depending on what the troubles are, there might be ways to get a little additional information.

If there are syntax errors in the model file, for example, it can occasionally be helpful to get error messages directly from the Python interpreter rather than through Pyomo. Suppose the name of the model file is scuc.py, then

```
python scuc.py
```

can sometimes give useful information for fixing syntax errors.

When there are no syntax errors, but there troubles reading the data or generating the information to pass to a solver, then the `--verbose` option provides a trace of the execution of Pyomo. The user should be aware that for some models this option can generate a lot of output.

If there are troubles with solver (i.e., after Pyomo has output “Applying Solver”), it is often helpful to use the option `--stream-solver` that causes the solver output to be displayed rather than trapped. (See <<TeeTrue>> for information about getting this output in a script). Advanced users may wish to examine the files that are generated to be passed to a solver. The type of file generated is controlled by the `--solver-io` option and the `--keepfiles` option instructs `pyomo` to keep the files and output their names. However, the `--symbolic-solver-labels` option should usually also be specified so that meaningful names are used in these files.

When there seem to be troubles expressing the model, it is often useful to embed print commands in the model in places that will yield helpful information. Consider the following snippet:

```
def ax_constraint_rule(model, i):
    # return the expression for the constraint for i
    print("ax_constraint_rule was called for i=",str(i))
    return sum(model.a[i,j] * model.x[j] for j in model.J) >= model.b[i]
```

(continues on next page)
# the next line creates one constraint for each member of the set model.I
model.AxbConstraint = Constraint(model.I, rule=ax_constraint_rule)

The effect will be to output every member of the set model.I at the time the constraint named model.AxbConstraint is constructed.

### 7.3.3 Direct Interfaces to Solvers

In many applications, the default solver interface works well. However, in some cases it is useful to specify the interface using the `solver-io` option. For example, if the solver supports a direct Python interface, then the option would be specified on the command line as

```bash
--solver-io=python
```

Here are some of the choices:

- `lp`: generate a standard linear programming format file with filename extension `lp`
- `nlp`: generate a file with a standard format that supports linear and nonlinear optimization with filename extension `nlp`
- `os`: generate an OSiL format XML file.
- `python`: use the direct Python interface.

**Note:** Not all solvers support all interfaces.

### 7.4 BuildAction and BuildCheck

This is a somewhat advanced topic. In some cases, it is desirable to trigger actions to be done as part of the model building process. The `BuildAction` function provides this capability in a Pyomo model. It takes as arguments optional index sets and a function to perform the action. For example,

```python
model.BuildBpts = BuildAction(model.J, rule=bpts_build)
```

calls the function `bpts_build` for each member of `model.J`. The function `bpts_build` should have the model and a variable for the members of `model.J` as formal arguments. In this example, the following would be a valid declaration for the function:

```python
def bpts_build(model, j):
```

A full example, which extends the `Symbolic Index Sets` and `Piecewise Linear Expressions` examples, is

```python
# abstract2piecebuild.py
# Similar to abstract2piece.py, but the breakpoints are created using a build action

from pyomo.environ import *

model = AbstractModel()

model.I = Set()
```
model.J = Set()

model.a = Param(model.I, model.J)
model.b = Param(model.I)
model.c = Param(model.J)

model.Topx = Param(default=6.1)  # range of x variables
model.PieceCnt = Param(default=100)

# the next line declares a variable indexed by the set J
model.x = Var(model.J, domain=NonNegativeReals, bounds=(0, model.Topx))
model.y = Var(model.J, domain=NonNegativeReals)

# to avoid warnings, we set breakpoints beyond the bounds
# we are using a dictionary so that we can have different
# breakpoints for each index. But we won’t.
model.bpts = {}
def bpts_build(model, j):
    model.bpts[j] = []
    for i in range(model.PieceCnt+2):
        model.bpts[j].append(float((i*model.Topx)/model.PieceCnt))
# The object model.BuildBpts is not referred to again;
# the only goal is to trigger the action at build time
model.BuildBpts = BuildAction(model.J, rule=bpts_build)

def f4(model, j, xp):
    # we not need j in this example, but it is passed as the index for the constraint
    return xp**4

model.ComputePieces = Piecewise(model.J, model.y, model.x, pw_pts=model.bpts, pw_constr_type='EQ', f_rule=f4)

def obj_expression(model):
    return summation(model.c, model.y)

model.OBJ = Objective(rule=obj_expression)

def ax_constraint_rule(model, i):
    # return the expression for the constraint for i
    return sum(model.a[i,j] * model.x[j] for j in model.J) >= model.b[i]

# the next line creates one constraint for each member of the set model.I
model.AxbConstraint = Constraint(model.I, rule=ax_constraint_rule)

This example uses the build action to create a model component with breakpoints for a Piecewise Linear Expressions function. The BuildAction is triggered by the assignment to model.BuildBpts. This object is not referenced again, the only goal is to cause the execution of bpts_build, which places data in the model.bpts dictionary. Note that if model.bpts had been a Set, then it could have been created with an initialize argument to the Set declaration. Since it is a special-purpose dictionary to support the Piecewise Linear Expressions functionality in Pyomo, we use a BuildAction.

Another application of BuildAction can be intialization of Pyomo model data from Python data structures, or efficient initialization of Pyomo model data from other Pyomo model data. Consider the Sparse Index Sets example. Rather
than using an initialization for each list of sets `NodesIn` and `NodesOut` separately using `initialize`, it is a little more efficient and probably a little clearer, to use a build action.

The full model is:

```python
# Isinglebuild.py
# NodesIn and NodesOut are created by a build action using the Arcs
from pyomo.environ import *

model = AbstractModel()
model.Nodes = Set()
model.Arcs = Set(dimen=2)

model.NodesOut = Set(model.Nodes, within=model.Nodes, initialize=[])  
model.NodesIn = Set(model.Nodes, within=model.Nodes, initialize=[])  

def Populate_In_and_Out(model):
    # loop over the arcs and put the end points in the appropriate places
    for (i,j) in model.Arcs:
        model.NodesIn[j].add(i)
        model.NodesOut[i].add(j)

model.In_n_Out = BuildAction(rule = Populate_In_and_Out)

model.Flow = Var(model.Arcs, domain=NonNegativeReals)
model.FlowCost = Param(model.Arcs)
model.Demand = Param(model.Nodes)
model.Supply = Param(model.Nodes)

def Obj_rule(model):
    return summation(model.FlowCost, model.Flow)
model.Obj = Objective(rule=Obj_rule, sense=minimize)

def FlowBalance_rule(model, node):
```

for this model, the same data file can be used as for Isinglecomm.py in *Sparse Index Sets* such as the toy data file:

```plaintext
set Nodes := CityA CityB CityC ;

set Arcs :=
CityA CityB
CityA CityC
CityC CityB
;

param : FlowCost :=
```

(continues on next page)
Build actions can also be a way to implement data validation, particularly when multiple Sets or Parameters must be analyzed. However, the BuildCheck component is preferred for this purpose. It executes its rule just like a BuildAction but will terminate the construction of the model instance if the rule returns False.
CHAPTER EIGHT

MODELING EXTENSIONS

8.1 Bilevel Programming

pyomo.bilevel provides extensions supporting modeling of multi-level optimization problems.

8.2 Dynamic Optimization with pyomo.DAE

The pyomo.DAE modeling extension [PyomoDAE] allows users to incorporate systems of differential algebraic equations (DAE)s in a Pyomo model. The modeling components in this extension are able to represent ordinary or partial differential equations. The differential equations do not have to be written in a particular format and the components are flexible enough to represent higher-order derivatives or mixed partial derivatives. Pyomo.DAE also includes model transformations which use simultaneous discretization approaches to transform a DAE model into an algebraic model. Finally, pyomo.DAE includes utilities for simulating DAE models and initializing dynamic optimization problems.

8.2.1 Modeling Components

Pyomo.DAE introduces three new modeling components to Pyomo:

<table>
<thead>
<tr>
<th>pyomo.dae.ContinuousSet</th>
<th>Represents a bounded continuous domain</th>
</tr>
</thead>
<tbody>
<tr>
<td>pyomo.dae.DerivativeVar</td>
<td>Represents derivatives in a model and defines how a Var is differentiated</td>
</tr>
<tr>
<td>pyomo.dae.Integral</td>
<td>Represents an integral over a continuous domain</td>
</tr>
</tbody>
</table>

As will be shown later, differential equations can be declared using using these new modeling components along with the standard Pyomo Var and Constraint components.
ContinuousSet

This component is used to define continuous bounded domains (for example ‘spatial’ or ‘time’ domains). It is similar to a Pyomo Set component and can be used to index things like variables and constraints. Any number of ContinuousSets can be used to index a component and components can be indexed by both Sets and ContinuousSets in arbitrary order.

In the current implementation, models with ContinuousSet components may not be solved until every ContinuousSet has been discretized. Minimally, a ContinuousSet must be initialized with two numeric values representing the upper and lower bounds of the continuous domain. A user may also specify additional points in the domain to be used as finite element points in the discretization.

class pyomo.dae.ContinuousSet(*args, **kwds)
    Represents a bounded continuous domain

    Minimally, this set must contain two numeric values defining the bounds of a continuous range. Discrete points of interest may be added to the continuous set. A continuous set is one dimensional and may only contain numerical values.

    Parameters
    • initialize (list) – Default discretization points to be included
    • bounds (tuple) – The bounding points for the continuous domain. The bounds will be included as discrete points in the ContinuousSet and will be used to bound the points added to the ContinuousSet through the ‘initialize’ argument, a data file, or the add() method

    _changed
    This keeps track of whether or not the ContinuousSet was changed during discretization. If the user specifies all of the needed discretization points before the discretization then there is no need to go back through the model and reconstruct things indexed by the ContinuousSet

    Type
    boolean

    _fe
    This is a sorted list of the finite element points in the ContinuousSet. i.e. this list contains all the discrete points in the ContinuousSet that are not collocation points. Points that are both finite element points and collocation points will be included in this list.

    Type
    list

    _discretization_info
    This is a dictionary which contains information on the discretization transformation which has been applied to the ContinuousSet.

    Type
    dict

    construct(values=None)
    Constructs a ContinuousSet component

    find_nearest_index(target, tolerance=None)
    Returns the index of the nearest point in the ContinuousSet.

    If a tolerance is specified, the index will only be returned if the distance between the target and the closest point is less than or equal to that tolerance. If there is a tie for closest point, the index on the left is returned.

    Parameters
• **target** *(float)* –
  • **tolerance** *(float or None)* –

  **Return type**
  
  *float or None*

  **get_changed()**
  
  Returns flag indicating if the *ContinuousSet* was changed during discretization

  Returns “True” if additional points were added to the *ContinuousSet* while applying a discretization scheme

  **Return type**
  
  *boolean*

  **get_discretization_info()**
  
  Returns a *dict* with information on the discretization scheme that has been applied to the *ContinuousSet*.

  **Return type**
  
  *dict*

  **get_finite_elements()**
  
  Returns the finite element points

  If the *ContinuousSet* has been discretized using a collocation scheme, this method will return a list of the finite element discretization points but not the collocation points within each finite element. If the *ContinuousSet* has not been discretized or a finite difference discretization was used, this method returns a list of all the discretization points in the *ContinuousSet*.

  **Return type**
  
  *list of floats*

  **get_lower_element_boundary**(point)
  
  Returns the first finite element point that is less than or equal to ‘point’

  **Parameters**
  
  *point* *(float)* –

  **Return type**
  
  *float*

  **get_upper_element_boundary**(point)
  
  Returns the first finite element point that is greater or equal to ‘point’

  **Parameters**
  
  *point* *(float)* –

  **Return type**
  
  *float*

  **set_changed**(newvalue)
  
  Sets the _changed flag to ‘newvalue’

  **Parameters**
  
  *newvalue* *(boolean)* –

The following code snippet shows examples of declaring a *ContinuousSet* component on a concrete Pyomo model:
Required imports
>>> from pyomo.environ import *
>>> from pyomo.dae import *

>>> model = ConcreteModel()

Declaration by providing bounds
>>> model.t = ContinuousSet(bounds=(0,5))

Declaration by initializing with desired discretization points
>>> model.x = ContinuousSet(initialize=[0,1,2,5])

Note: A `ContinuousSet` may not be constructed unless at least two numeric points are provided to bound the continuous domain.

The following code snippet shows an example of declaring a `ContinuousSet` component on an abstract Pyomo model using the example data file.

```py
set t := 0 0.5 2.25 3.75 5;
```

Required imports
>>> from pyomo.environ import *
>>> from pyomo.dae import *

>>> model = AbstractModel()

The ContinuousSet below will be initialized using the points in the data file when a model instance is created.

```py
>>> model.t = ContinuousSet()
```

Note: If a separate data file is used to initialize a `ContinuousSet`, it is done using the ‘set’ command and not ‘continuousset’

Note: Most valid ways to declare and initialize a `Set` can be used to declare and initialize a `ContinuousSet`. See the documentation for `Set` for additional options.

Warning: Be careful using a `ContinuousSet` as an implicit index in an expression, i.e. `sum(m.v[i] for i in m.myContinuousSet)`. The expression will be generated using the discretization points contained in the `ContinuousSet` at the time the expression was constructed and will not be updated if additional points are added to the set during discretization.

Note: `ContinuousSet` components are always ordered (sorted) therefore the `first()` and `last()` `Set` methods can be used to access the lower and upper boundaries of the `ContinuousSet` respectively.
DerivativeVar

class pyomo.dae.DerivativeVar(*args, **kwargs)

Represents derivatives in a model and defines how a Var is differentiated

The DerivativeVar component is used to declare a derivative of a Var. The constructor accepts a single positional argument which is the Var that’s being differentiated. A Var may only be differentiated with respect to a ContinuousSet that it is indexed by. The indexing sets of a DerivativeVar are identical to those of the Var it is differentiating.

Parameters

- sVar (pyomo.environ.Var) – The variable being differentiated
- wrt (pyomo.dae.ContinuousSet or tuple) – Equivalent to withrespectto keyword argument. The ContinuousSet that the derivative is being taken with respect to. Higher order derivatives are represented by including the ContinuousSet multiple times in the tuple sent to this keyword. I.e. wrt=(m.t, m.t) would be the second order derivative with respect to m.t

get_continuousset_list()

Return the a list of ContinuousSet components the derivative is being taken with respect to.

    Return type
    list

get_derivative_expression()

Returns the current discretization expression for this derivative or creates an access function to its Var the first time this method is called. The expression gets built up as the discretization transformations are sequentially applied to each ContinuousSet in the model.

get_state_var()

Return the Var that is being differentiated.

    Return type
    Var

is_fully_discretized()

Check to see if all the ContinuousSets this derivative is taken with respect to have been discretized.

    Return type
    boolean

set_derivative_expression(expr)

Sets``_expr``. an expression representing the discretization equations linking the DerivativeVar to its state Var

The code snippet below shows examples of declaring DerivativeVar components on a Pyomo model. In each case, the variable being differentiated is supplied as the only positional argument and the type of derivative is specified using the ‘wrt’ (or the more verbose ‘withrespectto’) keyword argument. Any keyword argument that is valid for a Pyomo Var component may also be specified.

Required imports

>>> from pyomo.environ import *
>>> from pyomo.dae import *

>>> model = ConcreteModel()
>>> model.s = Set(initialize=['a','b'])

(continues on next page)
Declare the first derivative of model.x with respect to model.t

```python
>>> model.dxdt = DerivativeVar(model.x, withrespectto=model.t)
```

Declare the second derivative of model.y with respect to model.t

Note that this DerivativeVar will be indexed by both model.s and model.t

```python
>>> model.dydt2 = DerivativeVar(model.y, wrt=(model.t, model.t))
```

Declare the partial derivative of model.z with respect to model.l

Note that this DerivativeVar will be indexed by both model.t and model.l

```python
>>> model.dzdl = DerivativeVar(model.z, wrt=(model.l), initialize=0)
```

Declare the mixed second order partial derivative of model.z with respect to model.t and model.l and set bounds

```python
>>> model.dz2 = DerivativeVar(model.z, wrt=(model.t, model.l), bounds=(-10, 10))
```

**Note:** The ‘initialize’ keyword argument will initialize the value of a derivative and is **not** the same as specifying an initial condition. Initial or boundary conditions should be specified using a `Constraint` or `ConstraintList` or by fixing the value of a `Var` at a boundary point.

### 8.2.2 Declaring Differential Equations

A differential equations is declared as a standard Pyomo `Constraint` and is not required to have any particular form. The following code snippet shows how one might declare an ordinary or partial differential equation.

**Required imports**

```python
>>> from pyomo.environ import *
>>> from pyomo.dae import *
```

```python
>>> model = ConcreteModel()
>>> model.s = Set(initialize=['a', 'b'])
>>> model.t = ContinuousSet(bounds=(0, 5))
>>> model.l = ContinuousSet(bounds=(-10, 10))

>>> model.x = Var(model.s, model.t)
>>> model.y = Var(model.t, model.l)
>>> model.dxdt = DerivativeVar(model.x, wrt=model.t)
>>> model.dydt = DerivativeVar(model.y, wrt=model.t)
>>> model.dydl2 = DerivativeVar(model.y, wrt=(model.l, model.l))

An ordinary differential equation

```python
>>> def _ode_rule(m, s, t):
...     if t == 0:
```

(continues on next page)
...    return Constraint.Skip
...    return m.dxdt[s, t] == m.x[s, t]**2

>>> model.ode = Constraint(model.s, model.t, rule=_ode_rule)

A partial differential equation

>>> def _pde_rule(m, t, l):
...    if t == 0 or l == m.l.first() or l == m.l.last():
...        return Constraint.Skip
...    return m.dydt[t, l] == m.dydl2[t, l]

>>> model.pde = Constraint(model.t, model.l, rule=_pde_rule)

By default, a Constraint declared over a ContinuousSet will be applied at every discretization point contained in the set. Often a modeler does not want to enforce a differential equation at one or both boundaries of a continuous domain. This may be addressed explicitly in the Constraint declaration using Constraint.Skip as shown above. Alternatively, the desired constraints can be deactivated just before the model is sent to a solver as shown below.

>>> def _ode_rule(m, s, t):
...    return m.dxdt[s, t] == m.x[s, t]**2

>>> model.ode = Constraint(model.s, model.t, rule=_ode_rule)

>>> def _pde_rule(m, t, l):
...    return m.dydt[t, l] == m.dydl2[t, l]

>>> model.pde = Constraint(model.t, model.l, rule=_pde_rule)

Declare other model components and apply a discretization transformation...

Deactivate the differential equations at certain boundary points

>>> for con in model.ode[:, model.t.first()]:
...    con.deactivate()

>>> for con in model.pde[0, :]:
...    con.deactivate()

>>> for con in model.pde[:, model.l.first()]:
...    con.deactivate()

>>> for con in model.pde[:, model.l.last()]:
...    con.deactivate()

Solve the model...

Note: If you intend to use the pyomo.DAE Simulator on your model then you must use constraint deactivation instead of constraint skipping in the differential equation rule.
8.2.3 Declaring Integrals

Warning: The Integral component is still under development and considered a prototype. It currently includes only basic functionality for simple integrals. We welcome feedback on the interface and functionality but we do not recommend using it on general models. Instead, integrals should be reformulated as differential equations.

```python
class pyomo.dae.Integral(*args, **kwds):
    Represents an integral over a continuous domain

    The Integral component can be used to represent an integral taken over the entire domain of a ContinuousSet. Once every ContinuousSet in a model has been discretized, any integrals in the model will be converted to algebraic equations using the trapezoid rule. Future development will include more sophisticated numerical integration methods.

    Parameters
    • *args – Every indexing set needed to evaluate the integral expression
    • wrt (ContinuousSet) – The continuous domain over which the integral is being taken
    • rule (function) – Function returning the expression being integrated

    get_continuousset()
    Return the ContinuousSet the integral is being taken over
```

Declaring an Integral component is similar to declaring an Expression component. A simple example is shown below:

```python
>>> model = ConcreteModel()
>>> model.time = ContinuousSet(bounds=(0,10))
>>> model.X = Var(model.time)
>>> model.scale = Param(initialize=1E-3)

>>> def _intX(m,t):
...     return m.X[t]

>>> model.intX = Integral(model.time,wrt=model.time,rule=_intX)

>>> def _obj(m):
...     return m.scale*m.intX

>>> model.obj = Objective(rule=_obj)
```

Notice that the positional arguments supplied to the Integral declaration must include all indices needed to evaluate the integral expression. The integral expression is defined in a function and supplied to the ‘rule’ keyword argument. Finally, a user must specify a ContinuousSet that the integral is being evaluated over. This is done using the ‘wrt’ keyword argument.

Note: The ContinuousSet specified using the ‘wrt’ keyword argument must be explicitly specified as one of the indexing sets (meaning it must be supplied as a positional argument). This is to ensure consistency in the ordering and dimension of the indexing sets.

After an Integral has been declared, it can be used just like a Pyomo Expression component and can be included in constraints or the objective function as shown above.

If an Integral is specified with multiple positional arguments, i.e. multiple indexing sets, the final component will be indexed by all of those sets except for the ContinuousSet that the integral was taken over. In other words, the
ContinuousSet specified with the ‘wrt’ keyword argument is removed from the indexing sets of the Integral even though it must be specified as a positional argument. This should become more clear with the following example showing a double integral over the ContinuousSet components model.t1 and model.t2. In addition, the expression is also indexed by the Set model.s. The mathematical representation and implementation in Pyomo are shown below:

\[ \sum_s \int_{t_2} \int_{t_1} X(t_1, t_2, s) \, dt_1 \, dt_2 \]

```python
>>> model = ConcreteModel()
>>> model.t1 = ContinuousSet(bounds=(0, 10))
>>> model.t2 = ContinuousSet(bounds=(-1, 1))
>>> model.s = Set(initialize=['A', 'B', 'C'])

>>> model.X = Var(model.t1, model.t2, model.s)

>>> def _intX1(m, t1, t2, s):
...     return m.X[t1, t2, s]

>>> model.intX1 = Integral(model.t1, model.t2, model.s, wrt=model.t1,
...                                rule=_intX1)

>>> def _intX2(m, t2, s):
...     return m.intX1[t2, s]

>>> model.intX2 = Integral(model.t2, model.s, wrt=model.t2, rule=_intX2)

>>> def _obj(m):
...     return sum(m.intX2[k] for k in m.s)

>>> model.obj = Objective(rule=_obj)
```

8.2.4 Discretization Transformations

Before a Pyomo model with DerivativeVar or Integral components can be sent to a solver it must first be sent through a discretization transformation. These transformations approximate any derivatives or integrals in the model by using a numerical method. The numerical methods currently included in pyomo.DAE discretize the continuous domains in the problem and introduce equality constraints which approximate the derivatives and integrals at the discretization points. Two families of discretization schemes have been implemented in pyomo.DAE, Finite Difference and Collocation. These schemes are described in more detail below.

**Note:** The schemes described here are for derivatives only. All integrals will be transformed using the trapezoid rule.

The user must write a Python script in order to use these discretizations, they have not been tested on the pyomo command line. Example scripts are shown below for each of the discretization schemes. The transformations are applied to Pyomo model objects which can be further manipulated before being sent to a solver. Examples of this are also shown below.
Finite Difference Transformation

This transformation includes implementations of several finite difference methods. For example, the Backward Difference method (also called Implicit or Backward Euler) has been implemented. The discretization equations for this method are shown below:

Given:
\[ \frac{dx}{dt} = f(t, x), \quad x(t_0) = x_0 \]

discretize \( t \) and \( x \) such that
\[ x(t_0 + kh) = x_k \]
\[ x_{k+1} = x_k + h \cdot f(t_{k+1}, x_{k+1}) \]
\[ t_{k+1} = t_k + h \]

where \( h \) is the step size between discretization points or the size of each finite element. These equations are generated automatically as \texttt{Constraints} when the backward difference method is applied to a Pyomo model.

There are several discretization options available to a \texttt{dae.finite_difference} transformation which can be specified as keyword arguments to the \texttt{.apply_to()} function of the transformation object. These keywords are summarized below:

Keyword arguments for applying a finite difference transformation:

- **'nfe'**
  
  The desired number of finite element points to be included in the discretization. The default value is 10.

- **'wrt'**
  
  Indicates which \texttt{ContinuousSet} the transformation should be applied to. If this keyword argument is not specified then the same scheme will be applied to every \texttt{ContinuousSet}.

- **'scheme'**
  
  Indicates which finite difference method to apply. Options are ‘BACKWARD’, ‘CENTRAL’, or ‘FORWARD’. The default scheme is the backward difference method.

If the existing number of finite element points in a \texttt{ContinuousSet} is less than the desired number, new discretization points will be added to the set. If a user specifies a number of finite element points which is less than the number of points already included in the \texttt{ContinuousSet} then the transformation will ignore the specified number and proceed with the larger set of points. Discretization points will never be removed from a \texttt{ContinuousSet} during the discretization.

The following code is a Python script applying the backward difference method. The code also shows how to add a constraint to a discretized model.

```python
Discretize model using Backward Difference method
>>> discretizer = TransformationFactory('dae.finite_difference')
>>> discretizer.apply_to(model,nfe=20,wrt=model.time,scheme='BACKWARD')

Add another constraint to discretized model
>>> def _sum_limit(m):
...     return sum(m.x1[i] for i in m.time) <= 50
>>> model.con_sum_limit = Constraint(rule=_sum_limit)

Solve discretized model
>>> solver = SolverFactory('ipopt')
>>> results = solver.solve(model)
```
**Collocation Transformation**

This transformation uses orthogonal collocation to discretize the differential equations in the model. Currently, two types of collocation have been implemented. They both use Lagrange polynomials with either Gauss-Radau roots or Gauss-Legendre roots. For more information on orthogonal collocation and the discretization equations associated with this method please see chapter 10 of the book “Nonlinear Programming: Concepts, Algorithms, and Applications to Chemical Processes” by L.T. Biegler.

The discretization options available to a `dae.collocation` transformation are the same as those described above for the finite difference transformation with different available schemes and the addition of the ‘ncp’ option.

Additional keyword arguments for collocation discretizations:

- **scheme**
  
  The desired collocation scheme, either ‘LAGRANGE-RADAU’ or ‘LAGRANGE-LEGENDRE’. The default is ‘LAGRANGE-RADAU’.

- **ncp**
  
  The number of collocation points within each finite element. The default value is 3.

**Note:** If the user’s version of Python has access to the package Numpy then any number of collocation points may be specified, otherwise the maximum number is 10.

**Note:** Any points that exist in a `ContinuousSet` before discretization will be used as finite element boundaries and not as collocation points. The locations of the collocation points cannot be specified by the user, they must be generated by the transformation.

The following code is a Python script applying collocation with Lagrange polynomials and Radau roots. The code also shows how to add an objective function to a discretized model.

```python
Discretize model using Radau Collocation
>>> discretizer = TransformationFactory('dae.collocation')
>>> discretizer.apply_to(model,nfe=20,ncp=6,scheme='LAGRANGE-RADAU')

Add objective function after model has been discretized
>>> def obj_rule(m):
...     return sum((m.x[i]-m.x_ref)**2 for i in m.time)
>>> model.obj = Objective(rule=obj_rule)

Solve discretized model
>>> solver = SolverFactory('ipopt')
>>> results = solver.solve(model)
```

---

**8.2. Dynamic Optimization with pyomo.DAE**

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Restricting Optimal Control Profiles

When solving an optimal control problem, a user may want to restrict the number of degrees of freedom for the control input by forcing, for example, a piecewise constant profile. Pyomo.DAE provides the `reduce_collocation_points` function to address this use-case. This function is used in conjunction with the `dae.collocation` discretization transformation to reduce the number of free collocation points within a finite element for a particular variable.

Class `pyomo.dae.plugins.colloc.Collocation_Discretization_Transformation`

```python
reduce_collocation_points(instance, var=None, ncp=None, contset=None)
```

This method will add additional constraints to a model to reduce the number of free collocation points (degrees of freedom) for a particular variable.

**Parameters**

- `instance` (*Pyomo model*) – The discretized Pyomo model to add constraints to
- `var` (*pyomo.environ.Var*) – The Pyomo variable for which the degrees of freedom will be reduced
- `ncp` (*int*) – The new number of free collocation points for `var`. Must be less than the number of collocation points used in discretizing the model.
- `contset` (*pyomo.dae.ContinuousSet*) – The `ContinuousSet` that was discretized and for which the `var` will have a reduced number of degrees of freedom

An example of using this function is shown below:

```python
>>> discretizer = TransformationFactory('dae.collocation')
>>> discretizer.apply_to(model, nfe=10, ncp=6)
>>> model = discretizer.reduce_collocation_points(model,
...                                               var=model.u,
...                                               ncp=1,
...                                               contset=model.time)
```

In the above example, the `reduce_collocation_points` function restricts the variable `model.u` to have only 1 free collocation point per finite element, thereby enforcing a piecewise constant profile. Fig. 8.1 shows the solution profile before and after applying the `reduce_collocation_points` function.

Applying Multiple Discretization Transformations

Discretizations can be applied independently to each `ContinuousSet` in a model. This allows the user great flexibility in discretizing their model. For example, the same numerical method can be applied with different resolutions:

```python
>>> discretizer = TransformationFactory('dae.finite_difference')
>>> discretizer.apply_to(model, wrt=model.t1, nfe=10)
>>> discretizer.apply_to(model, wrt=model.t2, nfe=100)
```

This also allows the user to combine different methods. For example, applying the forward difference method to one `ContinuousSet` and the central finite difference method to another `ContinuousSet`:

```python
>>> discretizer = TransformationFactory('dae.finite_difference')
>>> discretizer.apply_to(model, wrt=model.t1, scheme='FORWARD')
>>> discretizer.apply_to(model, wrt=model.t2, scheme='CENTRAL')
```

In addition, the user may combine finite difference and collocation discretizations. For example:
Fig. 8.1: (left) Profile before applying the `reduce_collocation_points` function (right) Profile after applying the function, restricting `model.u` to have a piecewise constant profile.
If the user would like to apply the same discretization to all `ContinuousSet` components in a model, just specify the discretization once without the ‘wrt’ keyword argument. This will apply that scheme to all `ContinuousSet` components in the model that haven’t already been discretized.

**Custom Discretization Schemes**

A transformation framework along with certain utility functions has been created so that advanced users may easily implement custom discretization schemes other than those listed above. The transformation framework consists of the following steps:

1. Specify Discretization Options
2. Discretize the ContinuousSet(s)
3. Update Model Components
4. Add Discretization Equations
5. Return Discretized Model

If a user would like to create a custom finite difference scheme then they only have to worry about step (4) in the framework. The discretization equations for a particular scheme have been isolated from of the rest of the code for implementing the transformation. The function containing these discretization equations can be found at the top of the source code file for the transformation. For example, below is the function for the forward difference method:

```python
def _forward_transform(v,s):
    """
    Applies the Forward Difference formula of order O(h) for first derivatives
    """
    def _fwd_fun(i):
        tmp = sorted(s)
        idx = tmp.index(i)
        return 1/(tmp[idx+1]-tmp[idx])*(v(tmp[idx+1])-v(tmp[idx]))
    return _fwd_fun
```

In this function, ‘v’ represents the continuous variable or function that the method is being applied to. ‘s’ represents the set of discrete points in the continuous domain. In order to implement a custom finite difference method, a user would have to copy the above function and just replace the equation next to the first return statement with their method.

After implementing a custom finite difference method using the above function template, the only other change that must be made is to add the custom method to the ‘all_schemes’ dictionary in the `dae.finite_difference` class.

In the case of a custom collocation method, changes will have to be made in steps (2) and (4) of the transformation framework. In addition to implementing the discretization equations, the user would also have to ensure that the desired collocation points are added to the `ContinuousSet` being discretized.
8.2.5 Dynamic Model Simulation

The pyomo.dae Simulator class can be used to simulate systems of ODEs and DAEs. It provides an interface to integrators available in other Python packages.

**Note:** The pyomo.dae Simulator does not include integrators directly. The user must have at least one of the supported Python packages installed in order to use this class.

class pyomo.dae.Simulator(m, package='scipy')

Simulator objects allow a user to simulate a dynamic model formulated using pyomo.dae.

Parameters

- **m (Pyomo Model)** – The Pyomo model to be simulated should be passed as the first argument
- **package (string)** – The Python simulator package to use. Currently ‘scipy’ and ‘casadi’ are the only supported packages

get_variable_order(vartype=None)

This function returns the ordered list of differential variable names. The order corresponds to the order being sent to the integrator function. Knowing the order allows users to provide initial conditions for the differential equations using a list or map the profiles returned by the simulate function to the Pyomo variables.

Parameters

- **vartype (string or None)** – Optional argument for specifying the type of variables to return the order for. The default behavior is to return the order of the differential variables. ‘time-varying’ will return the order of all the time-dependent algebraic variables identified in the model. ‘algebraic’ will return the order of algebraic variables used in the most recent call to the simulate function. ‘input’ will return the order of the time-dependent algebraic variables that were treated as inputs in the most recent call to the simulate function.

Return type

**list**

initialize_model()

This function will initialize the model using the profile obtained from simulating the dynamic model.

simulate(numpoints=None, tstep=None, integrator=None, varying_inputs=None, initcon=None, integrator_options=None)

Simulate the model. Integrator-specific options may be specified as keyword arguments and will be passed on to the integrator.

Parameters

- **numpoints (int)** – The number of points for the profiles returned by the simulator. Default is 100
- **tstep (int or float)** – The time step to use in the profiles returned by the simulator. This is not the time step used internally by the integrators. This is an optional parameter that may be specified in place of ‘numpoints’.
- **integrator (string)** – The string name of the integrator to use for simulation. The default is ‘lsoda’ when using Scipy and ‘idas’ when using CasADi
- **varying_inputs (pyomo.environ.Suffix)** – A Suffix object containing the piece-wise constant profiles to be used for certain time-varying algebraic variables.
• **initcon** *(list of floats)* – The initial conditions for the the differential variables. This is an optional argument. If not specified then the simulator will use the current value of the differential variables at the lower bound of the ContinuousSet for the initial condition.

• **integrator_options** *(dict)* – Dictionary containing options that should be passed to the integrator. See the documentation for a specific integrator for a list of valid options.

**Returns**
The first return value is a 1D array of time points corresponding to the second return value which is a 2D array of the profiles for the simulated differential and algebraic variables.

**Return type**
numpy array, numpy array

**Note:** Any keyword options supported by the integrator may be specified as keyword options to the simulate function and will be passed to the integrator.

**Supported Simulator Packages**
The Simulator currently includes interfaces to SciPy and CasADi. ODE simulation is supported in both packages however, DAE simulation is only supported by CasADi. A list of available integrators for each package is given below. Please refer to the SciPy and CasADi documentation directly for the most up-to-date information about these packages and for more information about the various integrators and options.

**SciPy Integrators:**
- ‘vode’ : Real-valued Variable-coefficient ODE solver, options for non-stiff and stiff systems
- ‘zvode’ : Complex-values Variable-coefficient ODE solver, options for non-stiff and stiff systems
- ‘lsoda’ : Real-values Variable-coefficient ODE solver, automatic switching of algorithms for non-stiff or stiff systems
- ‘dopri5’ : Explicit runge-kutta method of order (4)5 ODE solver
- ‘dop853’ : Explicit runge-kutta method of order 8(5,3) ODE solver

**CasADi Integrators:**
- ‘cvodes’ : CVodes from the Sundials suite, solver for stiff or non-stiff ODE systems
- ‘idas’ : IDAS from the Sundials suite, DAE solver
- ‘collocation’ : Fixed-step implicit runge-kutta method, ODE/DAE solver
- ‘rk’ : Fixed-step explicit runge-kutta method, ODE solver

**Using the Simulator**
We now show how to use the Simulator to simulate the following system of ODEs:

\[
\frac{d\theta}{dt} = \omega \\
\frac{d\omega}{dt} = -b \cdot \omega - c \cdot \sin(\theta)
\]

We begin by formulating the model using pyomo.DAE
>>> m = ConcreteModel()

>>> m.t = ContinuousSet(bounds=(0.0, 10.0))

>>> m.b = Param(initialize=0.25)
>>> m.c = Param(initialize=5.0)

>>> m.omega = Var(m.t)
>>> m.theta = Var(m.t)

>>> m.domegadt = DerivativeVar(m.omega, wrt=m.t)
>>> m.dthetadt = DerivativeVar(m.theta, wrt=m.t)

Setting the initial conditions

>>> m.omega[0].fix(0.0)
>>> m.theta[0].fix(3.14 - 0.1)

>>> def _diffeq1(m, t):
...     return m.domegadt[t] == -m.b * m.omega[t] - m.c * sin(m.theta[t])
>>> m.diffeq1 = Constraint(m.t, rule=_diffeq1)

>>> def _diffeq2(m, t):
...     return m.dthetadt[t] == m.omega[t]
>>> m.diffeq2 = Constraint(m.t, rule=_diffeq2)

Notice that the initial conditions are set by fixing the values of m. omega and m. theta at t=0 instead of being specified as extra equality constraints. Also notice that the differential equations are specified without using Constraint.Skip to skip enforcement at t=0. The Simulator cannot simulate any constraints that contain if-statements in their construction rules.

To simulate the model you must first create a Simulator object. Building this object prepares the Pyomo model for simulation with a particular Python package and performs several checks on the model to ensure compatibility with the Simulator. Be sure to read through the list of limitations at the end of this section to understand the types of models supported by the Simulator.

>>> sim = Simulator(m, package='scipy')

After creating a Simulator object, the model can be simulated by calling the simulate function. Please see the API documentation for the Simulator for more information about the valid keyword arguments for this function.

>>> tsim, profiles = sim.simulate(numpoints=100, integrator='vode')

The simulate function returns numpy arrays containing time points and the corresponding values for the dynamic variable profiles.

Simulator Limitations:
- Differential equations must be first-order and separable
- Model can only contain a single ContinuousSet
- Can’t simulate constraints with if-statements in the construction rules
- Need to provide initial conditions for dynamic states by setting the value or using fix()
Specifying Time-Varying Inputs

The Simulator supports simulation of a system of ODE’s or DAE’s with time-varying parameters or control inputs. Time-varying inputs can be specified using a Pyomo Suffix. We currently only support piecewise constant profiles. For more complex inputs defined by a continuous function of time we recommend adding an algebraic variable and constraint to your model.

The profile for a time-varying input should be specified using a Python dictionary where the keys correspond to the switching times and the values correspond to the value of the input at a time point. A Suffix is then used to associate this dictionary with the appropriate Var or Param and pass the information to the Simulator. The code snippet below shows an example.

```python
>>> m = ConcreteModel()

>>> m.t = ContinuousSet(bounds=(0.0, 20.0))

Time-varying inputs

>>> m.b = Var(m.t)
>>> m.c = Param(m.t, default=5.0)

>>> m.omega = Var(m.t)
>>> m.theta = Var(m.t)

>>> m.domegadt = DerivativeVar(m.omega, wrt=m.t)
>>> m.dthetadt = DerivativeVar(m.theta, wrt=m.t)

Setting the initial conditions

>>> m.omega[0] = 0.0
>>> m.theta[0] = 3.14 - 0.1

>>> def _diffeq1(m, t):
...     return m.domegadt[t] == -m.b[t] * m.omega[t] - m.c[t] * sin(m.theta[t])

>>> m.diffeq1 = Constraint(m.t, rule=_diffeq1)

>>> def _diffeq2(m, t):
...     return m.dthetadt[t] == m.omega[t]

>>> m.diffeq2 = Constraint(m.t, rule=_diffeq2)

Specifying the piecewise constant inputs

>>> b_profile = {0: 0.25, 15: 0.025}
>>> c_profile = {0: 5.0, 7: 50}

Declaring a Pyomo Suffix to pass the time-varying inputs to the Simulator

>>> m.var_input = Suffix(direction=Suffix.LOCAL)

>>> m.var_input[m.b] = b_profile
>>> m.var_input[m.c] = c_profile

Simulate the model using scipy

>>> sim = Simulator(m, package='scipy')
>>> tsim, profiles = sim.simulate(numpoints=100,
...                                integrator='vode',
...                                varying_inputs=m.var_input)
```
Note: The Simulator does not support multi-indexed inputs (i.e. if \( m.b \) in the above example was indexed by another set besides \( m.t \))

### 8.2.6 Dynamic Model Initialization

Providing a good initial guess is an important factor in solving dynamic optimization problems. There are several model initialization tools under development in pyomo.DAE to help users initialize their models. These tools will be documented here as they become available.

From Simulation

The Simulator includes a function for initializing discretized dynamic optimization models using the profiles returned from the simulator. An example using this function is shown below:

```python
>>> sim = Simulator(m, package='scipy')
>>> tsim, profiles = sim.simulate(numpoints=100, integrator='vode',
    ...                             varying_inputs=m.var_input)
```

Discretize the model using Orthogonal Collocation

```python
>>> discretizer = TransformationFactory('dae.collocation')
>>> discretizer.apply_to(m, nfe=10, ncp=3)
```

Initialize the discretized model using the simulator profiles

```python
>>> sim.initialize_model()
```

Note: A model must be simulated before it can be initialized using this function.

### 8.3 Generalized Disjunctive Programming

The Pyomo.GDP modeling extension\(^1\) provides support for Generalized Disjunctive Programming (GDP)\(^2\), an extension of Disjunctive Programming\(^3\) from the operations research community to include nonlinear relationships. The

---


classic form for a GDP is given by:

\[
\begin{align*}
\min & \quad \text{obj} = f(x, z) \\
\text{s.t.} & \quad Ax + Bz \leq d \\
& \quad g(x, z) \leq 0 \\
& \quad \bigvee_{i \in D_k} \begin{bmatrix} Y_{ik} \\
M_{ik}x + N_{ik}z \leq e_{ik} \\
r_{ik}(x, z) \leq 0 \end{bmatrix} \quad k \in K \\
& \quad \Omega(Y) = True \\
& \quad x \in X \subseteq \mathbb{R}^n \\
& \quad Y \in \{True, False\}^p \\
& \quad z \in Z \subseteq \mathbb{Z}^m
\end{align*}
\]

Here, we have the minimization of an objective obj subject to global linear constraints \(Ax + Bz \leq d\) and nonlinear constraints \(g(x, z) \leq 0\), with conditional linear constraints \(M_{ik}x + N_{ik}z \leq e_{ik}\) and nonlinear constraints \(r_{ik}(x, z) \leq 0\). These conditional constraints are collected into disjuncts \(D_k\), organized into disjunctions \(K\). Finally, there are logical propositions \(\Omega(Y) = True\). Decision/state variables can be continuous \(x\), Boolean \(Y\), and/or integer \(z\).

GDP is useful to model discrete decisions that have implications on the system behavior\(^4\). For example, in process design, a disjunction may model the choice between processes A and B. If A is selected, then its associated equations and inequalities will apply; otherwise, if B is selected, then its respective constraints should be enforced.

Modelers often ask to model if-then-else relationships. These can be expressed as a disjunction as follows:

\[
\begin{align*}
\begin{bmatrix} Y_1 \\
\text{constraints} \\
\text{for then} \end{bmatrix} \quad \lor \quad \begin{bmatrix} Y_2 \\
\text{constraints} \\
\text{for else} \end{bmatrix}
\end{align*}
\]

Here, if the Boolean \(Y_1\) is True, then the constraints in the first disjunct are enforced; otherwise, the constraints in the second disjunct are enforced. The following sections describe the key concepts, modeling, and solution approaches available for Generalized Disjunctive Programming.

---

8.3.1 Key Concepts

Generalized Disjunctive Programming (GDP) provides a way to bridge high-level propositional logic and algebraic constraints. The GDP standard form from the index page is repeated below.

\[
\begin{align*}
\text{min} & \quad \text{obj} = f(x, z) \\
\text{s.t.} & \quad Ax + Bz \leq d \\
& \quad g(x, z) \leq 0 \\
& \quad \bigvee_{i \in D_k} \left[ Y_{ik} \begin{bmatrix} M_{ik}x + N_{ik}z \leq e_{ik} \\ r_{ik}(x, z) \leq 0 \end{bmatrix} \right] \quad k \in K \\
& \quad \Omega(Y) = \text{True} \\
& \quad x \in X \subseteq \mathbb{R}^n \\
& \quad Y \in \{\text{True, False}\}^p \\
& \quad z \in Z \subseteq \mathbb{Z}^m
\end{align*}
\]

Original support in Pyomo.GDP focused on the disjuncts and disjunctions, allowing the modelers to group relational expressions in disjuncts, with disjunctions describing logical-OR relationships between the groupings. As a result, we implemented the Disjunct and Disjunction objects before BooleanVar and the rest of the logical expression system. Accordingly, we also describe the disjuncts and disjunctions first below.

Disjuncts

Disjuncts represent groupings of relational expressions (e.g. algebraic constraints) summarized by a Boolean indicator variable \(Y\) through implication:

\[
\begin{align*}
Y_{ik} & \Rightarrow M_{ik}x + N_{ik}z \leq e_{ik} \\
Y_{ik} & \Rightarrow r_{ik}(x, z) \leq 0
\end{align*}
\]

\(\forall i \in D_k, \forall k \in K\)

Logically, this means that if \(Y_{ik} = \text{True}\), then the constraints \(M_{ik}x + N_{ik}z \leq e_{ik}\) and \(r_{ik}(x, z) \leq 0\) must be satisfied. However, if \(Y_{ik} = \text{False}\), then the corresponding constraints are ignored. Note that \(Y_{ik} = \text{False}\) does not imply that the corresponding constraints are violated.

Disjunctions

Disjunctions describe a logical OR relationship between two or more Disjuncts. The simplest and most common case is a 2-term disjunction:

\[
\begin{bmatrix}
Y_1 \\
\exp(x_2) - 1 = x_1 \\
x_3 = x_4 = 0
\end{bmatrix}
\bigvee
\begin{bmatrix}
Y_2 \\
\exp\left(\frac{x_4}{1.2}\right) - 1 = x_3 \\
x_1 = x_2 = 0
\end{bmatrix}
\]

The disjunction above describes the selection between two units in a process network. \(Y_1\) and \(Y_2\) are the Boolean variables corresponding to the selection of process units 1 and 2, respectively. The continuous variables \(x_1, x_2, x_3, x_4\) describe flow in and out of the first and second units, respectively. If a unit is selected, the nonlinear equality in the corresponding disjunct enforces the input/output relationship in the selected unit. The final equality in each disjunct forces flows for the absent unit to zero.
Boolean Variables

Boolean variables are decision variables that may take a value of True or False. These are most often encountered as the indicator variables of disjuncts. However, they can also be independently defined to represent other problem decisions.

**Note:** Boolean variables are not intended to participate in algebraic expressions. That is, $3 \times \text{True}$ does not make sense; hence, $x = 3Y_1$ does not make sense. Instead, you may have the disjunction

\[
\begin{bmatrix}
  Y_1 \\
  x = 3
\end{bmatrix} \lor 
\begin{bmatrix}
  \neg Y_1 \\
  x = 0
\end{bmatrix}
\]

Logical Propositions

Logical propositions are constraints describing relationships between the Boolean variables in the model. These logical propositions can include:
<table>
<thead>
<tr>
<th>Operator</th>
<th>Example</th>
<th>$Y_1$</th>
<th>$Y_2$</th>
<th>Result</th>
</tr>
</thead>
<tbody>
<tr>
<td>Negation</td>
<td>$\neg Y_1$</td>
<td>True</td>
<td>False</td>
<td>False</td>
</tr>
<tr>
<td></td>
<td></td>
<td>False</td>
<td>True</td>
<td>True</td>
</tr>
<tr>
<td>Equivalence</td>
<td>$Y_1 \leftrightarrow Y_2$</td>
<td>True</td>
<td>True</td>
<td>True</td>
</tr>
<tr>
<td></td>
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<td>True</td>
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<td></td>
<td></td>
<td>False</td>
<td>False</td>
<td>True</td>
</tr>
<tr>
<td>Conjunction</td>
<td>$Y_1 \land Y_2$</td>
<td>True</td>
<td>True</td>
<td>True</td>
</tr>
<tr>
<td></td>
<td></td>
<td>True</td>
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<td>False</td>
<td>False</td>
<td>False</td>
</tr>
<tr>
<td>Disjunction</td>
<td>$Y_1 \lor Y_2$</td>
<td>True</td>
<td>True</td>
<td>True</td>
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<tr>
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<td>True</td>
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<td>False</td>
<td>False</td>
<td>False</td>
</tr>
<tr>
<td>Exclusive OR</td>
<td>$Y_1 \lor Y_2$</td>
<td>True</td>
<td>True</td>
<td>False</td>
</tr>
<tr>
<td></td>
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<td>True</td>
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<tr>
<td></td>
<td></td>
<td>False</td>
<td>False</td>
<td>True</td>
</tr>
<tr>
<td>Implication</td>
<td>$Y_1 \Rightarrow Y_2$</td>
<td>True</td>
<td>True</td>
<td>True</td>
</tr>
<tr>
<td></td>
<td></td>
<td>True</td>
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<td>False</td>
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<td>True</td>
</tr>
</tbody>
</table>
8.3.2 Modeling in Pyomo.GDP

Disjunctions

To demonstrate modeling with disjunctions in Pyomo.GDP, we revisit the small example from the previous page.

\[
\begin{bmatrix}
Y_1 \\
\exp(x_2) - 1 = x_1 \\
x_3 = x_4 = 0
\end{bmatrix}
\lor
\begin{bmatrix}
Y_2 \\
\exp\left(\frac{x_4}{1.2}\right) - 1 = x_3 \\
x_1 = x_2 = 0
\end{bmatrix}
\]

Explicit syntax: more descriptive

Pyomo.GDP explicit syntax (see below) provides more clarity in the declaration of each modeling object, and gives the user explicit control over the Disjunct names. Assuming the ConcreteModel object \(m\) and variables have been defined, lines 1 and 5 declare the Disjunct objects corresponding to selection of unit 1 and 2, respectively. Lines 2 and 6 define the input-output relations for each unit, and lines 3-4 and 7-8 enforce zero flow through the unit that is not selected. Finally, line 9 declares the logical disjunction between the two disjunctive terms.

```
m.unit1 = Disjunct()  
m.unit1.inout = Constraint(expr=exp(m.x[2]) - 1 == m.x[1])  
m.unit1.no_unit2_flow1 = Constraint(expr=m.x[3] == 0)  
m.unit1.no_unit2_flow2 = Constraint(expr=m.x[4] == 0)  
m.unit2 = Disjunct()  
m.unit2.inout = Constraint(expr=exp(m.x[4] / 1.2) - 1 == m.x[3])  
m.unit2.no_unit1_flow1 = Constraint(expr=m.x[1] == 0)  
m.unit2.no_unit1_flow2 = Constraint(expr=m.x[2] == 0)  
m.use_unit1or2 = Disjunction(expr=[m.unit1, m.unit2])
```

The indicator variables for each disjunct \(Y_1\) and \(Y_2\) are automatically generated by Pyomo.GDP, accessible via \(m.unit1.indicator_var\) and \(m.unit2.indicator_var\).

Compact syntax: more concise

For more advanced users, a compact syntax is also available below, taking advantage of the ability to declare disjuncts and constraints implicitly. When the Disjunction object constructor is passed a list of lists, the outer list defines the disjuncts and the inner list defines the constraint expressions associated with the respective disjunct.

```
m.use1or2 = Disjunction(expr=[  
    # First disjunct  
    [exp(m.x[2]) - 1 == m.x[1],  
      m.x[3] == 0, m.x[4] == 0],  
    # Second disjunct  
    [exp(m.x[4] / 1.2) - 1 == m.x[3],  
      m.x[1] == 0, m.x[2] == 0])
```

Note: By default, Pyomo.GDP Disjunction objects enforce an implicit “exactly one” relationship among the selection of the disjuncts (generalization of exclusive-OR). That is, exactly one of the Disjunct indicator variables should take a True value. This can be seen as an implicit logical proposition, in our example, \(Y_1 \lor Y_2\).
Logical Propositions

Pyomo.GDP also supports the use of logical propositions through the use of the BooleanVar and LogicalConstraint objects. The BooleanVar object in Pyomo represents Boolean variables, analogous to Var for numeric variables. BooleanVar can be indexed over a Pyomo Set, as below:

```python
>>> m = ConcreteModel()
>>> m.my_set = RangeSet(4)
>>> m.Y = BooleanVar(m.my_set)
>>> m.Y.display()
Y : Size=4, Index=my_set
   Key : Value : Fixed : Stale
   1 : None : False : True
   2 : None : False : True
   3 : None : False : True
   4 : None : False : True
```

Using these Boolean variables, we can define LogicalConstraint objects, analogous to algebraic Constraint objects.

```python
>>> m.p = LogicalConstraint(expr=m.Y[1].implies(land(m.Y[2], m.Y[3])).lor(m.Y[4]))
>>> m.p.pprint()
p : Size=1, Index=None, Active=True
   Key : Body : Active
```

Supported Logical Operators

Pyomo.GDP logical expression system supported operators and their usage are listed in the table below.

<table>
<thead>
<tr>
<th>Operator</th>
<th>Method</th>
<th>Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>Conjunction</td>
<td><code>Y[1].land(Y[2])</code></td>
<td><code>land(Y[1], Y[2])</code></td>
</tr>
<tr>
<td>Disjunction</td>
<td><code>Y[1].lor(Y[2])</code></td>
<td><code>lor(Y[1], Y[2])</code></td>
</tr>
<tr>
<td>Negation</td>
<td>~<code>Y[1]</code></td>
<td><code>lnot(Y[1])</code></td>
</tr>
<tr>
<td>Exclusive OR</td>
<td><code>Y[1].xor(Y[2])</code></td>
<td><code>xor(Y[1], Y[2])</code></td>
</tr>
<tr>
<td>Implication</td>
<td><code>Y[1].implies(Y[2])</code></td>
<td><code>implies(Y[1], Y[2])</code></td>
</tr>
<tr>
<td>Equivalence</td>
<td><code>Y[1].equivalent_to(Y[2])</code></td>
<td><code>equivalent(Y[1], Y[2])</code></td>
</tr>
</tbody>
</table>

In addition, the following constraint-programming-inspired operators are provided: exactly, atmost, and atleast. These predicates enforce, respectively, that exactly, at most, or at least N of their BooleanVar arguments are True.

Usage:
- `atleast(3, Y[1], Y[2], Y[3])`
- `atmost(3, Y)`
- `exactly(3, Y)`

**Note:** We omit support for most infix operators, e.g. `Y[1] >> Y[2]`, due to concerns about non-intuitive Python operator precedence. That is `Y[1] | Y[2] >> Y[3]` would translate to $Y_1 \lor (Y_2 \Rightarrow Y_3)$ rather than $(Y_1 \lor Y_2) \Rightarrow Y_3$.
>>> m = ConcreteModel()
>>> m.my_set = RangeSet(4)
>>> m.Y = BooleanVar(m.my_set)
>>> m.p = LogicalConstraint(expr=atleast(3, m.Y))
>>> TransformationFactory('core.logical_to_linear').apply_to(m)
>>> m.logic_to_linear.transformed_constraints.pprint()  # constraint auto-generated by transformation
transformed_constraints : Size=1, Index=logic_to_linear.transformed_constraints_index,
   Active=True
   Key : Lower : Body : Upper
   : Active
   : True
>>> m.p.pprint()
p : Size=1, Index=None, Active=False
   Key : Body : Active
   None : atleast(3: [Y[1], Y[2], Y[3], Y[4]]) : False

We elaborate on the logical_to_linear transformation on the next page.

Indexed logical constraints

Like Constraint objects for algebraic expressions, LogicalConstraint objects can be indexed. An example of this usage may be found below for the expression:

\[ Y_{i+1} \Rightarrow Y_i, \quad i \in \{1, 2, \ldots, n-1\} \]

```python
>>> m = ConcreteModel()
>>> n = 5
>>> m.I = RangeSet(n)
>>> m.Y = BooleanVar(m.I)

>>> @m.LogicalConstraint(m.I)
... def p(m, i):
...     return m.Y[i+1].implies(m.Y[i]) if i < n else Constraint.Skip

>>> m.p.pprint()
p : Size=4, Index=I, Active=True
   Key : Body : Active
```
Integration with Disjunctions

**Note:** Historically, the `indicator_var` on `Disjunct` objects was implemented as a binary `Var`. Beginning in Pyomo 6.0, that has been changed to the more mathematically correct `BooleanVar`, with the associated binary variable available as `binary_indicator_var`.

The logical expression system is designed to augment the previously introduced `Disjunct` and `Disjunction` components. Mathematically, the disjunct indicator variable is Boolean, and can be used directly in logical propositions.

Here, we demonstrate this capability with a toy example:

\[
	ext{min } x \\
\text{s.t. } \begin{cases} 
Y_1 x \geq 2 \\ Y_3 x \geq 3 \\ Y_4 x = 2.5 \\
Y_1 \lor Y_2 \\
Y_3 \lor Y_4 \\
Y_1 \Rightarrow Y_4
\end{cases}
\]

```python
>>> m = ConcreteModel()
>>> m.s = RangeSet(4)
>>> m.ds = RangeSet(2)
>>> m.d = Disjunct(m.s)
>>> m.djn = Disjunction(m.ds)
>>> m.djn[1] = [m.d[1], m.d[2]]
>>> m.djn[2] = [m.d[3], m.d[4]]
>>> m.x = Var(bounds=(-2, 10))
>>> m.d[1].c = Constraint(expr=m.x >= 2)
>>> m.d[2].c = Constraint(expr=m.x >= 3)
>>> m.d[3].c = Constraint(expr=m.x <= 8)
>>> m.d[4].c = Constraint(expr=m.x == 2.5)
>>> m.o = Objective(expr=m.x)

>>> # Add the logical proposition
>>> m.p = LogicalConstraint(
...     expr=m.d[1].indicator_var.implies(m.d[4].indicator_var))

>>> # Note: the implicit XOR enforced by m.djn[1] and m.djn[2] still apply

>>> # Apply the Big-M reformulation: It will convert the logical
>>> # propositions to algebraic expressions.
>>> TransformationFactory('gdp.bigm').apply_to(m)

>>> # Before solve, Boolean vars have no value
>>> Reference(m.d[:].indicator_var).display()
IndexedBooleanVar : Size=4, Index=s, ReferenceTo=d[:].indicator_var
  Key : Value : Fixed : Stale
  1 : None : False : True
  2 : None : False : True
```

(continues on next page)
Advanced LogicalConstraint Examples

Support for complex nested expressions is a key benefit of the logical expression system. Below are examples of expressions that we support, and with some, an explanation of their implementation.

Composition of standard operators

\[ Y_1 \lor Y_2 \implies Y_3 \land \neg Y_4 \land (Y_5 \lor Y_6) \]

```python
m.p = LogicalConstraint(expr=lor(m.Y[1], m.Y[2]).implies(
    land(m.Y[3], ~m.Y[4], m.Y[5].lor(m.Y[6])))
)
```

Expressions within CP-type operators

\[ \text{atleast}(3, Y_1, Y_2 \lor Y_3, Y_4 \implies Y_5, Y_6) \]

Here, augmented variables may be automatically added to the model as follows:

\[ \text{atleast}(3, Y_1, Y_A, Y_B, Y_6) \\
Y_A \iff Y_2 \lor Y_3 \\
Y_B \iff (Y_4 \implies Y_5) \]

```python
m.p = LogicalConstraint(
    expr=atleast(3, m.Y[1], Or(m.Y[2], m.Y[3]), m.Y[4].implies(m.Y[5]), m.Y[6]))
)```
**Nested CP-style operators**

\[
\text{atleast}(2, Y_1, \text{exactly}(2, Y_2, Y_3, Y_4), Y_5, Y_6)
\]

Here, we again need to add augmented variables:

\[
\text{atleast}(2, Y_1, Y_A, Y_5, Y_6)
\]

\[
Y_A \leftrightarrow \text{exactly}(2, Y_2, Y_5, Y_4)
\]

However, we also need to further interpret the second statement as a disjunction:

\[
\text{atleast}(2, Y_1, Y_A, Y_5, Y_6)
\]

\[
\begin{bmatrix}
Y_A \\
\text{exactly}(2, Y_2, Y_3, Y_4)
\end{bmatrix}
\cup
\begin{bmatrix}
Y_B \\
\text{atleast}(3, Y_2, Y_3, Y_4)
\end{bmatrix}
\cup
\begin{bmatrix}
Y_C \\
\text{atmost}(1, Y_2, Y_3, Y_4)
\end{bmatrix}
\]

or equivalently,

\[
\text{atleast}(2, Y_1, Y_A, Y_5, Y_6)
\]

\[
\begin{bmatrix}
Y_A \\
\text{exactly}(2, Y_2, Y_3, Y_4)
\end{bmatrix}
\cup
\begin{bmatrix}
Y_B \\
\text{atleast}(3, Y_2, Y_3, Y_4)
\end{bmatrix}
\cup
\begin{bmatrix}
Y_C \\
\text{atmost}(1, Y_2, Y_3, Y_4)
\end{bmatrix}
\]

\[
m.p = \text{LogicalConstraint}(\text{expr=atleast}(2, \text{m.Y}[1], \text{exactly}(2, \text{m.Y}[2], \text{m.Y}[3], \text{m.Y}[4]), \text{m.Y}[5], \text{m.Y}[6]))
\]

In the `logical_to_linear` transformation, we automatically convert these special disjunctions to linear form using a Big M reformulation.

**Additional Examples**

The following models all work and are equivalent for \(x = 0 \lor y = 0\):

**Option 1: Rule-based construction**

```python
>>> from pyomo.environ import *
>>> from pyomo.gdp import *
>>> model = ConcreteModel()

>>> model.x = Var()
>>> model.y = Var()

>>> # Two conditions
>>> def _d(disjunct, flag):
...     model = disjunct.model()
...     if flag:
...         # x == 0
...         disjunct.c = Constraint(expr=model.x == 0)
...     else:
...         disjunct.c = Constraint(expr=model.x == 0)
```

(continues on next page)
Option 2: Explicit disjuncts

```python
>>> from pyomo.environ import *
>>> from pyomo.gdp import *

model = ConcreteModel()

model.x = Var()
model.y = Var()

model.fix_x = Disjunct()
model.fix_x.c = Constraint(expr=model.x == 0)

model.fix_y = Disjunct()
model.fix_y.c = Constraint(expr=model.y == 0)

model.c = Disjunction(expr=[model.fix_x, model.fix_y])
```

Option 3: Implicit disjuncts (disjunction rule returns a list of expressions or a list of lists of expressions)

```python
>>> from pyomo.environ import *
>>> from pyomo.gdp import *

model = ConcreteModel()

model.x = Var()
model.y = Var()

model.c = Disjunction(expr=[model.x == 0, model.y == 0])
```

### 8.3.3 Solving Logic-based Models with Pyomo.GDP

#### Flexible Solution Suite

Once a model is formulated as a GDP model, a range of solution strategies are available to manipulate and solve it.

The traditional approach is reformulation to a MI(N)LP, but various other techniques are possible, including direct solution via the *GDPopt solver*. Below, we describe some of these capabilities.
Reformulations

Logical constraints

**Note:** Historically it was required to convert logical propositions to algebraic form prior to use of the MI(N)LP reformulations and the GDPopt solver. However, this is mathematically incorrect since these reformulations convert logical formulations to algebraic formulations. It is therefore recommended to use both the MI(N)LP reformulations and GDPopt directly to transform or solve GDPs that include logical propositions.

The following transforms logical propositions on the model to algebraic form:

```python
TransformationFactory('core.logical_to_linear').apply_to(model)
```

The transformation creates a constraint list with a unique name starting with `logic_to_linear`, within which the algebraic equivalents of the logical constraints are placed. If not already associated with a binary variable, each `BooleanVar` object will receive a generated binary counterpart. These associated binary variables may be accessed via the `get_associated_binary()` method.

```python
m.Y[1].get_associated_binary()
```

Additional augmented variables and their corresponding constraints may also be created, as described in `Advanced LogicalConstraint Examples`.

Following solution of the GDP model, values of the Boolean variables may be updated from their algebraic binary counterparts using the `update_boolean_vars_from_binary()` function.

```python
pyomo.core.plugins.transform.logical_to_linear.update_boolean_vars_from_binary(model,
                           integer_tolerance=1e-05)
```

Updates all Boolean variables based on the value of their linked binary variables.

Reformulation to MI(N)LP

To use standard commercial solvers, you must convert the disjunctive model to a standard MILP/MINLP model. The two classical strategies for doing so are the (included) Big-M and Hull reformulations.

**Big-M (BM) Reformulation**

The Big-M reformulation results in a smaller transformed model, avoiding the need to add extra variables; however, it yields a looser continuous relaxation. By default, the BM transformation will estimate reasonably tight M values for you if variables are bounded. For nonlinear models where finite expression bounds may be inferred from variable bounds, the BM transformation may also be able to automatically compute M values for you. For all other models, you will need to provide the M values through a "BigM" Suffix, or through the `bigM` argument to the transformation. We will raise a `GDP_Error` for missing M values.

To apply the BM reformulation within a python script, use:

```python
TransformationFactory('gdp.bigm').apply_to(model)
```

From the Pyomo command line, include the `--transform pyomo.gdp.bigm` option.

---

Multiple Big-M (MBM) Reformulation

We also implement the multiple-parameter Big-M (MBM) approach described in literature\(^4\). By default, the MBM transformation will solve continuous subproblems in order to calculate M values. This process can be time-consuming, so the transformation also provides a method to export the M values used as a dictionary and allows for M values to be provided through the `bigM` argument.

For example, to apply the transformation and store the M values, use:

```py
mbigm = TransformationFactory('gdp.mbigm')
mbigm.apply_to(model)

# These can be stored...
M_values = mbigm.get_all_M_values(model)
# ...so that in future runs, you can write:
mbigm.apply_to(m, bigM=M_values)
```

From the Pyomo command line, include the `--transform pyomo.gdp.mbigm` option.

Hull Reformulation (HR)

The Hull Reformulation requires a lifting into a higher-dimensional space and consequently introduces disaggregated variables and their corresponding constraints.

**Note:**
- All variables that appear in disjuncts need upper and lower bounds.
- The hull reformulation is an exact reformulation at the solution points even for nonconvex GDP models, but the resulting MINLP will also be nonconvex.

To apply the Hull reformulation within a python script, use:

```py
TransformationFactory('gdp.hull').apply_to(model)
```

From the Pyomo command line, include the `--transform pyomo.gdp.hull` option.

Hybrid BM/HR Reformulation

An experimental (for now) implementation of the cutting plane approach described in literature\(^6\) is provided for linear GDP models. The transformation augments the BM reformulation by a set of cutting planes generated from the HR model by solving separation problems. This gives a model that is not as large as the HR, but with a stronger continuous relaxation than the BM.

This transformation is accessible via:

```py
TransformationFactory('gdp.cuttingplane').apply_to(model)
```

---


Direct GDP solvers

Pyomo includes the contributed GDPopt solver, which can directly solve GDP models. Its usage is described within the contributed packages documentation.

References

8.3.4 Literature References

8.4 MPEC

pyomo.mpec supports modeling complementarity conditions and optimization problems with equilibrium constraints.

8.5 Stochastic Programming in Pyomo

There are two extensions for modeling and solving Stochastic Programs in Pyomo. Both are currently distributed as independent Python packages. PySP was the original extension (and up through Pyomo 5.7.3 was distributed as part of Pyomo). You can find the documentation here:

https://pysp.readthedocs.io

In 2020, the PySP developers released the mpi-sppy package, which reimplemented much of the functionality from PySP in a new scalable framework built on top of MPI and the mpi4py package. Future development of stochastic programming capabilities is occurring in mpi-sppy. The documentation is available here:

https://mpi-sppy.readthedocs.io

8.6 Pyomo Network

Pyomo Network is a package that allows users to easily represent their model as a connected network of units. Units are blocks that contain ports, which contain variables, that are connected to other ports via arcs. The connection of two ports to each other via an arc typically represents a set of constraints equating each member of each port to each other, however there exist other connection rules as well, in addition to support for custom rules. Pyomo Network also includes a model transformation that will automatically expand the arcs and generate the appropriate constraints to produce an algebraic model that a solver can handle. Furthermore, the package also introduces a generic sequential decomposition tool that can leverage the modeling components to decompose a model and compute each unit in the model in a logically ordered sequence.

8.6.1 Modeling Components

Pyomo Network introduces two new modeling components to Pyomo:

<table>
<thead>
<tr>
<th>pyomo.network.Port</th>
<th>A collection of variables, which may be connected to other ports</th>
</tr>
</thead>
<tbody>
<tr>
<td>pyomo.network.Arc</td>
<td>Component used for connecting the members of two Port objects</td>
</tr>
</tbody>
</table>
Port

```python
class pyomo.network.Port(*args, **kwds)
```

A collection of variables, which may be connected to other ports

The idea behind Ports is to create a bundle of variables that can be manipulated together by connecting them to other ports via Arcs. A preprocess transformation will look for Arcs and expand them into a series of constraints that involve the original variables contained within the Port. The way these constraints are built can be specified for each Port member when adding members to the port, but by default the Port members will be equated to each other. Additionally, other objects such as expressions can be added to Ports as long as they, or their indexed members, can be manipulated within constraint expressions.

**Parameters**

- `rule (function)` – A function that returns a dict of (name: var) pairs to be initially added to the Port. Instead of var it could also be a tuples of (var, rule). Or it could return an iterable of either vars or tuples of (var, rule) for implied names.
- `initialize` – Follows same specifications as rule’s return value, gets initially added to the Port
- `implicit` – An iterable of names to be initially added to the Port as implicit vars
- `extends (Port)` – A Port whose vars will be added to this Port upon construction

```python
static Equality(port, name, index_set)
```

Arc Expansion procedure to generate simple equality constraints

```python
static Extensive(port, name, index_set, include_splitfrac=None, write_var_sum=True)
```

Arc Expansion procedure for extensive variable properties

This will first go through every destination of the port (i.e., arcs whose source is this Port) and create a new variable on the arc’s expanded block of the same index as the current variable being processed to store the amount of the variable that flows over the arc. For ports that have multiple outgoing arcs, this procedure will create a single splitfrac variable on the arc’s expanded block as well. Then it will generate constraints for the new variable that relate it to the port member variable using the split fraction, ensuring that all extensive variables in the Port are split using the same ratio. The generation of the split fraction variable and constraint can be suppressed by setting the `include_splitfrac` argument to `False`.

Once all arc-specific variables are created, this procedure will create the “balancing constraint” that ensures that the sum of all the new variables equals the original port member variable. This constraint can be suppressed by setting the `write_var_sum` argument to `False`; in which case, a single constraint will be written that states the sum of the split fractions equals 1.

Finally, this procedure will go through every source for this port and create a new arc variable (unless it already exists), before generating the balancing constraint that ensures the sum of all the incoming new arc variables equals the original port variable.

Model simplifications:

- If the port has a 1-to-1 connection on either side, it will not create the new variables and instead write a simple equality constraint for that side.
- If the outlet side is not 1-to-1 but there is only one outlet, it will not create a splitfrac variable or write the split constraint, but it will still write the outsum constraint which will be a simple equality.
If the port only contains a single Extensive variable, the splitfrac variables and the splitting constraints will be skipped since they will be unnecessary. However, they can be still be included by passing `include_splitfrac=True`.

**Note:** If split fractions are skipped, the `write_var_sum=False` option is not allowed.

```python
class pyomo.network.port._PortData(component=None)
    This class defines the data for a single Port
    vars
        A dictionary mapping added names to variables
        Type
dict
    __getattr__(name)
        Returns self.vars[name] if it exists
    add(var, name=None, rule=None, **kwds)
        Add var to this Port, casting it to a Pyomo numeric if necessary
        Parameters
        • var – A variable or some NumericValue like an expression
        • name (str) – Name to associate with this member of the Port
        • rule (function) – Function implementing the desired expansion procedure for this member.
            Port.Equality by default, other options include Port.Extensive. Customs are allowed.
        • kwds – Keyword arguments that will be passed to rule
    arcs(active=None)
        A list of Arcs in which this Port is a member
    dests(active=None)
        A list of Arcs in which this Port is a source
    fix()
        Fix all variables in the port at their current values. For expressions, fix every variable in the expression.
    free()
        Unfix all variables in the port. For expressions, unfix every variable in the expression.
    get_split_fraction(arc)
        Returns a tuple (val, fix) for the split fraction of this arc that was set via `set_split_fraction` if it exists, and otherwise None.
    is_binary()
        Return True if all variables in the Port are binary
    is_continuous()
        Return True if all variables in the Port are continuous
    is_equality(name)
        Return True if the rule for this port member is Port.Equality
```
is_extensive(name)
    Return True if the rule for this port member is Port.Extensive

is_fixed()
    Return True if all vars/expressions in the Port are fixed

is_integer()
    Return True if all variables in the Port are integer

is_potentially_variable()
    Return True as ports may (should!) contain variables

iter_vars(expr_vars=False, fixed=None, names=False)
    Iterate through every member of the port, going through the indices of indexed members.
    Parameters
    • expr_vars (bool) – If True, call identify_variables on expression type members
    • fixed (bool) – Only include variables/expressions with this type of fixed
    • names (bool) – If True, yield (name, index, var/expr) tuples

polynomial_degree()
    Returns the maximum polynomial degree of all port members

remove(name)
    Remove this member from the port

rule_for(name)
    Return the rule associated with the given port member

set_split_fraction(arc, val, fix=True)
    Set the split fraction value to be used for an arc during arc expansion when using Port.Extensive.

sources(active=None)
    A list of Arcs in which this Port is a destination

unfix()
    Unfix all variables in the port. For expressions, unfix every variable in the expression.

The following code snippet shows examples of declaring and using a Port component on a concrete Pyomo model:

```python
>>> from pyomo.environ import *
>>> from pyomo.network import *
>>> m = ConcreteModel()
>>> m.x = Var()
>>> m.y = Var(['a', 'b'])  # can be indexed
>>> m.z = Var()
>>> m.e = 5 * m.z  # you can add Pyomo expressions too
>>> m.w = Var()

>>> m.p = Port()
>>> m.p.add(m.x)  # implicitly name the port member "x"
>>> m.p.add(m.y, "foo")  # name the member "foo"
>>> m.p.add(m.e, rule=Port.Extensive)  # specify a rule
>>> m.p.add(m.w, rule=Port.Extensive, write_var_sum=False)  # keyword arg
```
Arc

class pyomo.network.Arc(*args, **kwds)
Component used for connecting the members of two Port objects

Parameters

• **source** (*Port*) – A single Port for a directed arc. Aliases to src.
• **destination** (*Port*) – A single Port for a directed arc. Aliases to dest.
• **ports** – A two-member list or tuple of single Ports for an undirected arc
• **directed** (*bool*) – Set True for directed. Use along with rule to be able to return an implied
  (source, destination) tuple.
• **rule** (*function*) – A function that returns either a dictionary of the arc arguments or a two-
  member iterable of ports

class pyomo.network.arc._ArcData(component=None, **kwds)
This class defines the data for a single Arc

**source**
The source Port when directed, else None. Aliases to src.

  Type
  Port

destination
The destination Port when directed, else None. Aliases to dest.

  Type
  Port

ports
A tuple containing both ports. If directed, this is in the order (source, destination).

  Type
  tuple

directed
True if directed, False if not

  Type
  bool

expanded_block
A reference to the block on which expanded constraints for this arc were placed

  Type
  Block

__getattr__(name)
Returns self.expanded_block.name if it exists

set_value(vals)
Set the port attributes on this arc

The following code snippet shows examples of declaring and using an Arc component on a concrete Pyomo model:
8.6.2 Arc Expansion Transformation

The examples above show how to declare and instantiate a Port and an Arc. These two components form the basis of the higher level representation of a connected network with sets of related variable quantities. Once a network model has been constructed, Pyomo Network implements a transformation that will expand all (active) arcs on the model and automatically generate the appropriate constraints. The constraints created for each port member will be indexed by the same indexing set as the port member itself.

During transformation, a new block is created on the model for each arc (located on the arc’s parent block), which serves to contain all of the auto generated constraints for that arc. At the end of the transformation, a reference is created on the arc that points to this new block, available via the arc property arc.expanded_block.

The constraints produced by this transformation depend on the rule assigned for each port member and can be different between members on the same port. For example, you can have two different members on a port where one member’s rule is Port.Equality and the other member’s rule is Port.Extensive.

Port.Equality is the default rule for port members. This rule simply generates equality constraints on the expanded block between the source port’s member and the destination port’s member. Another implemented expansion method is Port.Extensive, which essentially represents implied splitting and mixing of certain variable quantities. Users can refer to the documentation of the static method itself for more details on how this implicit splitting and mixing is implemented. Additionally, should users desire, the expansion API supports custom rules that can be implemented to generate whatever is needed for special cases.

The following code demonstrates how to call the transformation to expand the arcs on a model:

```python
>>> from pyomo.environ import *
>>> from pyomo.network import *
>>> m = ConcreteModel()
>>> m.x = Var()
>>> m.y = Var(['a', 'b'])
>>> m.u = Var()
>>> m.v = Var(['a', 'b'])
>>> m.w = Var()
>>> m.z = Var(['a', 'b'])  # indexes need to match

>>> m.p = Port(initialize=[m.x, m.y])   # rules must match
>>> m.q = Port(initialize={'x': m.u, 'y': m.v})
>>> m.r = Port(initialize={'x': m.w, 'y': m.z})  # names need to match
>>> m.a = Arc(source=m.p, destination=m.q)  # directed
>>> m.b = Arc(ports=(m.p, m.q))  # undirected
>>> m.c = Arc(ports=(m.p, m.q), directed=True)  # directed
>>> m.d = Arc(src=m.p, dest=m.q)  # aliases work
>>> m.e = Arc(source=m.r, dest=m.p)  # ports can have both in and out

(continues on next page)
```
8.6.3 Sequential Decomposition

Pyomo Network implements a generic `SequentialDecomposition` tool that can be used to compute each unit in a network model in a logically ordered sequence.

The sequential decomposition procedure is commenced via the `run` method.

Creating a Graph

To begin this procedure, the Pyomo Network model is first utilized to create a `networkx MultiDiGraph` by adding edges to the graph for every arc on the model, where the nodes of the graph are the parent blocks of the source and destination ports. This is done via the `create_graph` method, which requires all arcs on the model to be both directed and already expanded. The `MultiDiGraph` class of `networkx` supports both directed edges as well as having multiple edges between the same two nodes, so users can feel free to connect as many ports as desired between the same two units.

Computation Order

The order of computation is then determined by treating the resulting graph as a tree, starting at the roots of the tree, and making sure by the time each node is reached, all of its predecessors have already been computed. This is implemented through the `calculation_order` and `tree_order` methods. Before this, however, the procedure will first select a set of tear edges, if necessary, such that every loop in the graph is torn, while minimizing both the number of times any single loop is torn as well as the total number of tears.

Tear Selection

A set of tear edges can be selected in one of two ways. By default, a Pyomo MIP model is created and optimized resulting in an optimal set of tear edges. The implementation of this MIP model is based on a set of binary “torn” variables for every edge in the graph, and constraints on every loop in the graph that dictate that there must be at least one tear on the loop. Then there are two objectives (represented by a doubly weighted objective). The primary objective is to minimize the number of times any single loop is torn, and then secondary to that is to minimize the total number of tears. This process is implemented in the `select_tear_mip` method, which uses the model returned from the `select_tear_mip_model` method.

Alternatively, there is the `select_tear_heuristic` method. This uses a heuristic procedure that walks back and forth on the graph to find every optimal tear set, and returns each equally optimal tear set it finds. This method is much slower than the MIP method on larger models, but it maintains some use in the fact that it returns every possible optimal tear set.

A custom tear set can be assigned before calling the `run` method. This is useful so users can know what their tear set will be and thus what arcs will require guesses for uninitialized values. See the `set_tear_set` method for details.
Running the Sequential Decomposition Procedure

After all of this computational order preparation, the sequential decomposition procedure will then run through the graph in the order it has determined. Thus, the function that was passed to the run method will be called on every unit in sequence. This function can perform any arbitrary operations the user desires. The only thing that SequentialDecomposition expects from the function is that after returning from it, every variable on every outgoing port of the unit will be specified (i.e. it will have a set current value). Furthermore, the procedure guarantees to the user that for every unit, before the function is called, every variable on every incoming port of the unit will be fixed.

In between computing each of these units, port member values are passed across existing arcs involving the unit currently being computed. This means that after computing a unit, the expanded constraints from each arc coming out of this unit will be satisfied, and the values on the respective destination ports will be fixed at these new values. While running the computational order, values are not passed across tear edges, as tear edges represent locations in loops to stop computations (during iterations). This process continues until all units in the network have been computed. This concludes the “first pass run” of the network.

Guesses and Fixing Variables

When passing values across arcs while running the computational order, values at the destinations of each of these arcs will be fixed at the appropriate values. This is important to the fact that the procedure guarantees every inlet variable will be fixed before calling the function. However, since values are not passed across torn arcs, there is a need for user-supplied guesses for those values. See the set_guesses_for method for details on how to supply these values.

In addition to passing dictionaries of guesses for certain ports, users can also assign current values to the variables themselves and the procedure will pick these up and fix the variables in place. Alternatively, users can utilize the default_guess option to specify a value to use as a default guess for all free variables if they have no guess or current value. If a free variable has no guess or current value and there is no default guess option, then an error will be raised.

Similarly, if the procedure attempts to pass a value to a destination port member but that port member is already fixed and its fixed value is different from what is trying to be passed to it (by a tolerance specified by the almost_equal_tol option), then an error will be raised. Lastly, if there is more than one free variable in a constraint while trying to pass values across an arc, an error will be raised asking the user to fix more variables by the time values are passed across said arc.

Tear Convergence

After completing the first pass run of the network, the sequential decomposition procedure will proceed to converge all tear edges in the network (unless the user specifies not to, or if there are no tears). This process occurs separately for every strongly connected component (SCC) in the graph, and the SCCs are computed in a logical order such that each SCC is computed before other SCCs downstream of it (much like tree_order).

There are two implemented methods for converging tear edges: direct substitution and Wegstein acceleration. Both of these will iteratively run the computation order until every value in every tear arc has converged to within the specified tolerance. See the SequentialDecomposition parameter documentation for details on what can be controlled about this procedure.

The following code demonstrates basic usage of the SequentialDecomposition class:

```python
>>> from pyomo.environ import *
>>> from pyomo.network import *
>>> m = ConcreteModel()
>>> m.unit1 = Block()
>>> m.unit1.x = Var()
>>> m.unit1.y = Var(['a', 'b'])
(continues on next page)```
>>> m.unit2 = Block()
>>> m.unit2.x = Var()
>>> m.unit2.y = Var(['a', 'b'])
>>> m.unit1.port = Port(initialize=[m.unit1.x, (m.unit1.y, Port.Extensive)])
>>> m.unit2.port = Port(initialize=[m.unit2.x, (m.unit2.y, Port.Extensive)])
>>> m.a = Arc(source=m.unit1.port, destination=m.unit2.port)
>>> TransformationFactory("network.expand_arcs").apply_to(m)

>>> m.unit1.x.fix(10)
>>> m.unit1.y['a'].fix(15)
>>> m.unit1.y['b'].fix(20)

>>> seq = SequentialDecomposition(tol=1.0E-3) # options can go to init
>>> seq.options.select_tear_method = "heuristic" # or set them like so
>>> # seq.set_tear_set(...) # assign a custom tear set
>>> # seq.set_guesses_for(m.unit.inlet, {...}) # choose guesses
>>> def initialize(b):
...   # b.initialize()
...   pass
...
>>> seq.run(m, initialize)

class pyomo.network.SequentialDecomposition(**kwds)
A sequential decomposition tool for Pyomo Network models

The following parameters can be set upon construction of this class or via the options attribute.

Parameters

- **graph** (MultiDiGraph) – A networkx graph representing the model to be solved.
  
  default=None (will compute it)

- **tear_set** (list) – A list of indexes representing edges to be torn. Can be set with a list of edge tuples via set_tear_set.
  
  default=None (will compute it)

- **select_tear_method** (str) – Which method to use to select a tear set, either “mip” or “heuristic”.
  
  default="mip"

- **run_first_pass** (bool) – Boolean indicating whether or not to run through network before running the tear stream convergence procedure.
  
  default=True

- **solve_tears** (bool) – Boolean indicating whether or not to run iterations to converge tear streams.
  
  default=True

- **guesses** (ComponentMap) – ComponentMap of guesses to use for first pass (see set_guesses_for method).
  
  default=ComponentMap()

- **default_guess** (float) – Value to use if a free variable has no guess.
default=None

- **almost_equal_tol (float)** – Difference below which numbers are considered equal when checking port value agreement.
  
  default=1.0E-8

- **log_info (bool)** – Set logger level to INFO during run.
  
  default=False

- **tear_method (str)** – Method to use for converging tear streams, either “Direct” or “Wegstein”.
  
  default=”Direct”

- **iterLim (int)** – Limit on the number of tear iterations.
  
  default=40

- **tol (float)** – Tolerance at which to stop tear iterations.
  
  default=1.0E-5

- **tol_type (str)** – Type of tolerance value, either “abs” (absolute) or “rel” (relative to current value).
  
  default=”abs”

- **report_diffs (bool)** – Report the matrix of differences across tear streams for every iteration.
  
  default=False

- **accel_min (float)** – Min value for Wegstein acceleration factor.
  
  default=-5

- **accel_max (float)** – Max value for Wegstein acceleration factor.
  
  default=0

- **tear_solver (str)** – Name of solver to use for select_tear_mip.
  
  default=”cplex”

- **tear_solver_io (str)** – Solver IO keyword for the above solver.
  
  default=None

- **tear_solver_options (dict)** – Keyword options to pass to solve method.
  
  default={}

**calculation_order(G, roots=None, nodes=None)**

Rely on tree_order to return a calculation order of nodes

**Parameters**

- **roots** – List of nodes to consider as tree roots, if None then the actual roots are used
- **nodes** – Subset of nodes to consider in the tree, if None then all nodes are used

**create_graph(model)**

Returns a networkx MultiDiGraph of a Pyomo network model

The nodes are units and the edges follow Pyomo Arc objects. Nodes that get added to the graph are determined by the parent blocks of the source and destination Ports of every Arc in the model. Edges are added
for each Arc using the direction specified by source and destination. All Arcs in the model will be used whether or not they are active (since this needs to be done after expansion), and they all need to be directed.

**indexes_to_arcs**(G, lst)

Converts a list of edge indexes to the corresponding Arcs

**Parameters**

- G – A networkx graph corresponding to lst
- lst – A list of edge indexes to convert to tuples

**Returns**

A list of arcs

**run**(model, function)

Compute a Pyomo Network model using sequential decomposition

**Parameters**

- model – A Pyomo model
- function – A function to be called on each block/node in the network

**select_tear_heuristic**(G)

This finds optimal sets of tear edges based on two criteria. The primary objective is to minimize the maximum number of times any cycle is broken. The secondary criteria is to minimize the number of tears. This function uses a branch and bound type approach.

**Returns**

- tsets – List of lists of tear sets. All the tear sets returned are equally good. There are often a very large number of equally good tear sets.
- upperbound_loop – The max number of times any single loop is torn
- upperbound_total – The total number of loops

Improvements for the future

I think I can improve the efficiency of this, but it is good enough for now. Here are some ideas for improvement:

1. Reduce the number of redundant solutions. It is possible to find tears sets [1,2] and [2,1]. I eliminate redundant solutions from the results, but they can occur and it reduces efficiency.
2. Look at strongly connected components instead of whole graph. This would cut back on the size of graph we are looking at. The flowsheets are rarely one strongly connected component.
3. When you add an edge to a tear set you could reduce the size of the problem in the branch by only looking at strongly connected components with that edge removed.
4. This returns all equally good optimal tear sets. That may not really be necessary. For very large flowsheets, there could be an extremely large number of optimal tear edge sets.

**select_tear_mip**(G, solver, solver_io=None, solver_options={})

This finds optimal sets of tear edges based on two criteria. The primary objective is to minimize the maximum number of times any cycle is broken. The secondary criteria is to minimize the number of tears. This function creates a MIP problem in Pyomo with a doubly weighted objective and solves it with the solver arguments.
**select_tear_mip_model**(\(G\))
Generate a model for selecting tears from the given graph

**Returns**
- \(model\)
- \(bin\_list\) – A list of the binary variables representing each edge, indexed by the edge index of the graph

**set_guesses_for**(\(port, guesses\))
Set the guesses for the given port

These guesses will be checked for all free variables that are encountered during the first pass run. If a free variable has no guess, its current value will be used. If its current value is None, the default_guess option will be used. If that is None, an error will be raised.

All port variables that are downstream of a non-tear edge will already be fixed. If there is a guess for a fixed variable, it will be silently ignored.

The guesses should be a dict that maps the following:

Port Member Name -> Value

Or, for indexed members, multiple dicts that map:

Port Member Name -> Index -> Value

For extensive members, “Value” must be a list of tuples of the form (arc, value) to guess a value for the expanded variable of the specified arc. However, if the arc connecting this port is a 1-to-1 arc with its peer, then there will be no expanded variable for the single arc, so a regular “Value” should be provided.

This dict cannot be used to pass guesses for variables within expression type members. Guesses for those variables must be assigned to the variable’s current value before calling run.

While this method makes things more convenient, all it does is:

\(self.options[\text{“guesses”}]\{port\} = guesses\)

**set_tear_set**(\(tset\))
Set a custom tear set to be used when running the decomposition

The procedure will use this custom tear set instead of finding its own, thus it can save some time. Additionally, this will be useful for knowing which edges will need guesses.

**Parameters**
- \(tset\) – A list of Arcs representing edges to tear

While this method makes things more convenient, all it does is:

\(self.options[\text{“tear\_set”}] = tset\)

**tear_set_arcs**(\(G, method=\text{‘mip’}, **kwds\))
Call the specified tear selection method and return a list of arcs representing the selected tear edges.

The kwds will be passed to the method.

**tree_order**(\(adj, adjR, roots=None\))
This function determines the ordering of nodes in a directed tree. This is a generic function that can operate on any given tree represented by the adjacency and reverse adjacency lists. If the adjacency list does not represent a tree the results are not valid.

In the returned order, it is sometimes possible for more than one node to be calculated at once. So a list of lists is returned by this function. These represent a breadth first search order of the tree. Following the order, all nodes that lead to a particular node will be visited before it.
Parameters

- **adj** – An adjacency list for a directed tree. This uses generic integer node indexes, not node names from the graph itself. This allows this to be used on sub-graphs and graphs of components more easily.

- **adjR** – The reverse adjacency list corresponding to adj

- **roots** – List of node indexes to start from. These do not need to be the root nodes of the tree, in some cases like when a node changes the changes may only affect nodes reachable in the tree from the changed node, in the case that roots are supplied not all the nodes in the tree may appear in the ordering. If no roots are supplied, the roots of the tree are used.
Additional Pyomo tutorials and examples can be found at the following links:

- Prof. Jeffrey Kantor’s Pyomo Cookbook
- Pyomo Gallery
10.1 Interrogating Pyomo Models

Show solver output by adding the 

```
SolverFactory('glpk').solve(model, tee=True)
```

You can use the `pprint` function to display the model or individual model components

```
>>> model.pprint()
>>> model.x.pprint()
```

10.2 FAQ

1. Solver not found

Solvers are not distributed with Pyomo and must be installed separately by the user. In general, the solver executable must be accessible using a terminal command. For example, ipopt can only be used as a solver if the command

```
$ ipopt
```

invokes the solver. For example

```
$ ipopt -?
usage: ipopt [options] stub [-AMPL] [<assignment> ...]

Options:
  -- {end of options}
  -= {show name= possibilities}
  -? {show usage}
  -bf {read boundsfile f}
  -e {suppress echoing of assignments}
  -of {write .sol file to file f}
  -s {write .sol file (without -AMPL)}
  -v {just show version}
```
10.3 Getting Help

See the Pyomo Forum for online discussions of Pyomo or to ask a question:

- http://groups.google.com/group/pyomo-forum/

Ask a question on StackOverflow using the #pyomo tag:

- https://stackoverflow.com/questions/ask?tags=pyomo
11.1 Persistent Solvers

The purpose of the persistent solver interfaces is to efficiently notify the solver of incremental changes to a Pyomo model. The persistent solver interfaces create and store model instances from the Python API for the corresponding solver. For example, the `GurobiPersistent` class maintains a pointer to a gurobipy Model object. Thus, we can make small changes to the model and notify the solver rather than recreating the entire model using the solver Python API (or rewriting an entire model file - e.g., an lp file) every time the model is solved.

**Warning:** Users are responsible for notifying persistent solver interfaces when changes to a model are made!

11.1.1 Using Persistent Solvers

The first step in using a persistent solver is to create a Pyomo model as usual.

```python
>>> import pyomo.environ as pe
>>> m = pe.ConcreteModel()
>>> m.x = pe.Var()
>>> m.y = pe.Var()
>>> m.obj = pe.Objective(expr=m.x**2 + m.y**2)
>>> m.c = pe.Constraint(expr=m.y >= -2*m.x + 5)
```

You can create an instance of a persistent solver through the SolverFactory.

```python
>>> opt = pe.SolverFactory('gurobi_persistent')
```

This returns an instance of `GurobiPersistent`. Now we need to tell the solver about our model.

```python
>>> opt.set_instance(m)
```

This will create a gurobipy Model object and include the appropriate variables and constraints. We can now solve the model.

```python
>>> results = opt.solve()
```

We can also add or remove variables, constraints, blocks, and objectives. For example,

```python
>>> m.c2 = pe.Constraint(expr=m.y >= m.x)
>>> opt.add_constraint(m.c2)
```
This tells the solver to add one new constraint but otherwise leave the model unchanged. We can now resolve the model.

```python
>>> results = opt.solve()
```

To remove a component, simply call the corresponding remove method.

```python
>>> opt.remove_constraint(m.c2)
>>> del m.c2
>>> results = opt.solve()
```

If a pyomo component is replaced with another component with the same name, the first component must be removed from the solver. Otherwise, the solver will have multiple components. For example, the following code will run without error, but the solver will have an extra constraint. The solver will have both \( y \geq -2x + 5 \) and \( y \leq x \), which is not what was intended!

```python
>>> m = pe.ConcreteModel()
>>> m.x = pe.Var()
>>> m.y = pe.Var()
>>> m.c = pe.Constraint(expr=m.y >= -2*m.x + 5)
>>> opt = pe.SolverFactory('gurobi_persistent')
>>> opt.set_instance(m)
>>> # WRONG:
>>> del m.c
>>> m.c = pe.Constraint(expr=m.y <= m.x)
>>> opt.add_constraint(m.c)
```

The correct way to do this is:

```python
>>> m = pe.ConcreteModel()
>>> m.x = pe.Var()
>>> m.y = pe.Var()
>>> m.c = pe.Constraint(expr=m.y >= -2*m.x + 5)
>>> opt = pe.SolverFactory('gurobi_persistent')
>>> opt.set_instance(m)
>>> # Correct:
>>> opt.remove_constraint(m.c)
>>> del m.c
>>> m.c = pe.Constraint(expr=m.y <= m.x)
>>> opt.add_constraint(m.c)
```

**Warning:** Components removed from a pyomo model must be removed from the solver instance by the user.

Additionally, unexpected behavior may result if a component is modified before being removed.

```python
>>> m = pe.ConcreteModel()
>>> m.b = pe.Block()
>>> m.b.x = pe.Var()
>>> m.b.y = pe.Var()
>>> m.b.c = pe.Constraint(expr=m.b.y >= -2*m.b.x + 5)
>>> opt = pe.SolverFactory('gurobi_persistent')
>>> opt.set_instance(m)
>>> m.b.c2 = pe.Constraint(expr=m.b.y <= m.b.x)
```
In most cases, the only way to modify a component is to remove it from the solver instance, modify it with Pyomo, and then add it back to the solver instance. The only exception is with variables. Variables may be modified and then updated with with solver:

```python
>>> m = pe.ConcreteModel()
>>> m.x = pe.Var()
>>> m.y = pe.Var()
>>> m.obj = pe.Objective(expr=m.x**2 + m.y**2)
>>> m.c = pe.Constraint(expr=m.y >= -2*m.x + 5)
>>> opt = pe.SolverFactory('gurobi_persistent')
>>> opt.set_instance(m)
>>> m.x.setlb(1.0)
>>> opt.update_var(m.x)
```

### 11.1.2 Working with Indexed Variables and Constraints

The examples above all used simple variables and constraints; in order to use indexed variables and/or constraints, the code must be slightly adapted:

```python
>>> for v in indexed_var.values():
...     opt.add_var(v)
>>> for v in indexed_con.values():
...     opt.add_constraint(v)
```

This must be done when removing variables/constraints, too. Not doing this would result in AttributeError exceptions, for example:

```python
>>> opt.add_var(indexed_var)
# ERROR: AttributeError: 'IndexedVar' object has no attribute 'is_binary'
>>> opt.add_constraint(indexed_con)
# ERROR: AttributeError: 'IndexedConstraint' object has no attribute 'body'
```

The method “is_indexed” can be used to automate the process, for example:

```python
>>> def add_variable(opt, variable):
...     if variable.is_indexed():
...         for v in variable.values():
...             opt.add_var(v)
...     else:
...         opt.add_var(v)
```
11.1.3 Persistent Solver Performance

In order to get the best performance out of the persistent solvers, use the “save_results” flag:

```python
>>> import pyomo.environ as pe
>>> m = pe.ConcreteModel()
>>> m.x = pe.Var()
>>> m.y = pe.Var()
>>> m.obj = pe.Objective(expr=m.x**2 + m.y**2)
>>> m.c = pe.Constraint(expr=m.y >= -2*m.x + 5)
>>> opt = pe.SolverFactory('gurobi_persistent')
>>> opt.set_instance(m)
>>> results = opt.solve(save_results=False)
```

Note that if the “save_results” flag is set to False, then the following is not supported.

```python
>>> results = opt.solve(save_results=False, load_solutions=False)
>>> if results.solver.termination_condition == TerminationCondition.optimal:
...     m.solutions.load_from(results)
```

However, the following will work:

```python
>>> results = opt.solve(save_results=False, load_solutions=False)
>>> if results.solver.termination_condition == TerminationCondition.optimal:
...     opt.load_vars()
```

Additionally, a subset of variable values may be loaded back into the model:

```python
>>> results = opt.solve(save_results=False, load_solutions=False)
>>> if results.solver.termination_condition == TerminationCondition.optimal:
...     opt.load_vars(m.x)
```

11.2 Units Handling in Pyomo

Pyomo Units Container Module

This module provides support for including units within Pyomo expressions. This module can be used to define units on a model, and to check the consistency of units within the underlying constraints and expressions in the model. The module also supports conversion of units within expressions using the `convert` method to support construction of constraints that contain embedded unit conversions.

To use this package within your Pyomo model, you first need an instance of a PyomoUnitsContainer. You can use the module level instance already defined as ‘units’. This object ‘contains’ the units - that is, you can access units on this module using common notation.

```python
>>> from pyomo.environ import units as u
>>> print(3.0*u.kg)
3.0*kg
```

Units can be assigned to Var, Param, and ExternalFunction components, and can be used directly in expressions (e.g., defining constraints). You can also verify that the units are consistent on a model, or on individual components like the objective function, constraint, or expression using `assert_units_consistent` (from pyomo.util.check_units). There are other methods there that may be helpful for verifying correct units on a model.
```python
>>> from pyomo.environ import ConcreteModel, Var, Objective
>>> from pyomo.environ import units as u
>>> from pyomo.util.check_units import assert_units_consistent, assert_units_equivalent, check_units_equivalent

>>> model = ConcreteModel()

>>> model.acc = Var(initialize=5.0, units=u.m/u.s**2)

>>> model.obj = Objective(expr=(model.acc - 9.81*u.m/u.s**2)**2)

>>> assert_units_consistent(model.obj)
# raise exc if units invalid on obj

>>> assert_units_consistent(model)
# raise exc if units invalid anywhere on the model

>>> assert_units_equivalent(model.obj.expr, u.m**2/u.s**4)
# raise exc if units not equivalent

>>> print(u.get_units(model.obj.expr))
# print the units on the objective
m**2/s**4

>>> print(check_units_equivalent(model.acc, u.m/u.s**2))
True
```

The implementation is currently based on the pint package and supports all the units that are supported by pint. The list of units that are supported by pint can be found at the following url: https://github.com/hgrecco/pint/blob/master/pint/default_en.txt.

If you need a unit that is not in the standard set of defined units, you can create your own units by adding to the unit definitions within pint. See PyomoUnitsContainer.load_definitions_from_file() or PyomoUnitsContainer.load_definitions_from_strings() for more information.

**Note:** In this implementation of units, “offset” units for temperature are not supported within expressions (i.e. the non-absolute temperature units including degrees C and degrees F). This is because there are many non-obvious combinations that are not allowable. This concern becomes clear if you first convert the non-absolute temperature units to absolute and then perform the operation. For example, if you write 30 degC + 30 degC == 60 degC, but convert each entry to Kelvin, the expression is not true (i.e., 303.15 K + 303.15 K is not equal to 333.15 K). Therefore, there are several operations that are not allowable with non-absolute units, including addition, multiplication, and division.

This module does support conversion of offset units to absolute units numerically, using convert_value_K_to_C, convert_value_C_to_K, convert_value_R_to_F, convert_value_F_to_R. These are useful for converting input data to absolute units, and for converting data to convenient units for reporting.

Please see the pint documentation here for more discussion. While pint implements “delta” units (e.g., delta_degC) to support correct unit conversions, it can be difficult to identify and guarantee valid operations in a general algebraic modeling environment. While future work may support units with relative scale, the current implementation requires use of absolute temperature units (i.e. K and R) within expressions and a direct conversion of numeric values using specific functions for converting input data and reporting.

```python
class pyomo.core.base.units_container.PyomoUnitsContainer(pint_registry=NOTSET)
    Bases: object

    Class that is used to create and contain units in Pyomo.

    This is the class that is used to create, contain, and interact with units in Pyomo. The module (pyomo.core.
    base.units_container) also contains a module level units container units that is an instance of a Py-
    omoUnitsContainer. This module instance should typically be used instead of creating your own instance of
    a PyomoUnitsContainer. For an overview of the usage of this class, see the module documentation (pyomo.
    core.base.units_container)

    This class is based on the “pint” module. Documentation for available units can be found at the following url:
    https://github.com/hgrecco/pint/blob/master/pint/default_en.txt
```
**Note:** Pre-defined units can be accessed through attributes on the PyomoUnitsContainer class; however, these attributes are created dynamically through the `__getattr__` method, and are not present on the class until they are requested.

```python
def convert(src, to_units=None):
    # This method returns an expression that contains the explicit conversion from one unit to another.
    #
    # Parameters
    #
    # • src (Pyomo expression) – The source value that will be converted. This could be a Pyomo Var, Pyomo Param, or a more complex expression.
    #
    # • to_units (Pyomo units expression) – The desired target units for the new expression
    #
    # Returns
    #
    ret
    #
    # Return type
    #
    Pyomo expression
```

```python
def convert_temp_C_to_K(value_in_C):
    # Convert a value in degrees Celcius to Kelvin. Note that this method converts a numerical value only. If you need temperature conversions in expressions, please work in absolute temperatures only.
```

```python
def convert_temp_F_to_R(value_in_F):
    # Convert a value in degrees Fahrenheit to Rankine. Note that this method converts a numerical value only. If you need temperature conversions in expressions, please work in absolute temperatures only.
```

```python
def convert_temp_K_to_C(value_in_K):
    # Convert a value in Kelvin to degrees Celcius. Note that this method converts a numerical value only. If you need temperature conversions in expressions, please work in absolute temperatures only.
```

```python
def convert_temp_R_to_F(value_in_R):
    # Convert a value in Rankine to degrees Fahrenheit. Note that this method converts a numerical value only. If you need temperature conversions in expressions, please work in absolute temperatures only.
```

```python
def convert_value(num_value, from_units=None, to_units=None):
    # This method performs explicit conversion of a numerical value from one unit to another, and returns the new value.
    #
    The argument “num_value” must be a native numeric type (e.g. float). Note that this method returns a numerical value only, and not an expression with units.
    #
    # Parameters
    #
    # • num_value (float or other native numeric type) – The value that will be converted
    #
    # • from_units (Pyomo units expression) – The units to convert from
    #
    # • to_units (Pyomo units expression) – The units to convert to
    #
    # Returns
    #
    float
    #
    # Return type
    #
    The converted value
```
get_units(expr)
Return the Pyomo units corresponding to this expression (also performs validation and will raise an exception if units are not consistent).

Parameters
expr (Pyomo expression) – The expression containing the desired units

Returns
Returns the units corresponding to the expression

Return type
Pyomo unit (expression)

Raises
pyomo.core.base.units_container.UnitsError –

load_definitions_from_file(definition_file)
Load new units definitions from a file
This method loads additional units definitions from a user specified definition file. An example of a definitions file can be found at: https://github.com/hgrecco/pint/blob/master/pint/default_en.txt
If we have a file called my_additional_units.txt with the following lines:

USD = [currency]

Then we can add this to the container with:

```python
>>> u.load_definitions_from_file('my_additional_units.txt')
>>> print(u.USD)
USD
```

load_definitions_from_strings(definition_string_list)
Load new units definitions from a string
This method loads additional units definitions from a list of strings (one for each line). An example of the definitions strings can be found at: https://github.com/hgrecco/pint/blob/master/pint/default_en.txt
For example, to add the currency dimension and US dollars as a unit, use

```python
>>> u.load_definitions_from_strings(['USD = [currency]'])
>>> print(u.USD)
USD
```

class pyomo.core.base.units_container.UnitsError(msg)
An exception class for all general errors/warnings associated with units
class pyomo.core.base.units_container.InconsistentUnitsError(exp1, exp2, msg)
An exception indicating that inconsistent units are present on an expression.
E.g., x == y, where x is in units of kg and y is in units of meter
11.3 LinearExpression

Significant speed improvements can be obtained using the `LinearExpression` object when there are long, dense, linear expressions. The arguments are

```
constant, linear_coeffs, linear_vars
```

where the second and third arguments are lists that must be of the same length. Here is a simple example that illustrates the syntax. This example creates two constraints that are the same:

```python
>>> import pyomo.environ as pyo
>>> from pyomo.core.expr.numeric_expr import LinearExpression

>>> model = pyo.ConcreteModel()

>>> model.nVars = pyo.Param(initialize=4)

>>> model.N = pyo.RangeSet(model.nVars)

>>> model.x = pyo.Var(model.N, within=pyo.Binary)

>>> model.coefs = [1, 1, 3, 4]

>>> model.linexp = LinearExpression(constant=0,
...                                 linear_coefs=model.coefs,
...                                 linear_vars=[model.x[i] for i in model.N])

>>> def caprule(m):
...     return m.linexp <= 6

>>> model.capme = pyo.Constraint(rule=caprule)

>>> def caprule2(m):
...     return sum(model.coefs[i-1]*model.x[i] for i in model.N) <= 6

>>> model.capme2 = pyo.Constraint(rule=caprule2)
```

**Warning:** The lists that are passed to `LinearModel` are not copied, so caution must be exercised if they are modified after the component is constructed.
12.1 Warnings

12.1.1 W1001: Setting Var value not in domain

When setting Var values (by either calling Var.set_value() or setting the value attribute), Pyomo will validate the incoming value by checking that the value is in the Var.domain. Any values not in the domain will generate this warning:

```python
>>> m = pyo.ConcreteModel()
>>> m.x = pyo.Var(domain=pyo.Integers)
>>> m.x = 0.5
WARNING (W1001): Setting Var 'x' to a value `0.5` (float) not in domain Integers.
See also https://pyomo.readthedocs.io/en/stable/errors.html#w1001
```

Users can bypass all domain validation by setting the value using:

```python
>>> m.x.set_value(0.75, skip_validation=True)
```

12.1.2 W1002: Setting Var value outside the bounds

When setting Var values (by either calling set_value() or setting the value attribute), Pyomo will validate the incoming value by checking that the value is within the range specified by Var.bounds. Any values outside the bounds will generate this warning:

```python
>>> m = pyo.ConcreteModel()
>>> m.x = pyo.Var(domain=pyo.Integers, bounds=(1, 5))
>>> m.x = 0
WARNING (W1002): Setting Var 'x' to a numeric value `0` outside the bounds (1, 5).
See also https://pyomo.readthedocs.io/en/stable/errors.html#w1002
```

Users can bypass all domain validation by setting the value using:
12.1.3 W1003: Unexpected RecursionError walking an expression tree

Pyomo leverages a recursive walker (the StreamBasedExpressionVisitor) to traverse (walk) expression trees. For most expressions, this recursive walker is the most efficient. However, Python has a relatively shallow recursion limit (generally, 1000 frames). The recursive walker is designed to monitor the stack depth and cleanly switch to a non-recursive walker before hitting the stack limit. However, there are two (rare) cases where the Python stack limit can still generate a RecursionError exception:

1. Starting the walker with fewer than pyomo.core.expr.visitor.RECURSION_LIMIT available frames.
2. Callbacks that require more than 2 * pyomo.core.expr.visitor.RECURSION_LIMIT frames.

The (default) recursive walker will catch the exception and restart the walker from the beginning in non-recursive mode, issuing this warning. The caution is that any partial work done by the walker before the exception was raised will be lost, potentially leaving the walker in an inconsistent state. Users can avoid this by

- avoiding recursive callbacks
- restructuring the system design to avoid triggering the walker with few available stack frames
- directly calling the walk_expression_nonrecursive() walker method

```python
import sys
import pyomo.core.expr.visitor as visitor
from pyomo.core.tests.unit.test_visitor import fill_stack

expression_depth = visitor.StreamBasedExpressionVisitor(
    ... exitNode=lambda node, data: max(data) + 1 if data else 1)

m = pyo.ConcreteModel()

m.x = pyo.Var()

@m.Expression(range(35))
... def e(m, i):
    ... return m.e[i-1] if i else m.x

expression_depth.walk_expression(m.e[34])

fill_stack(sys.getrecursionlimit() - visitor.get_stack_depth() - 30, ...
    expression_depth.walk_expression,
    ...
    m.e[34])

WARNING (W1003): Unexpected RecursionError walking an expression tree.
See also https://pyomo.readthedocs.io/en/stable/errors.html#w1003

fill_stack(sys.getrecursionlimit() - visitor.get_stack_depth() - 30,
    ... expression_depth.walk_expression_nonrecursive,
    ...
    m.e[34])
```
12.2 Errors

12.2.1 E2001: Variable domains must be an instance of a Pyomo Set

Variable domains are always Pyomo Set or RangeSet objects. This includes global sets like Reals, Integers, Binary, NonNegativeReals, etc., as well as model-specific Set instances. The Var. domain setter will attempt to convert assigned values to a Pyomo Set, with any failures leading to this warning (and an exception from the converter):

```python
>>> m = pyo.ConcreteModel()
>>> m.x = pyo.Var()
>>> m.x.domain = 5
```

```
Traceback (most recent call last):
...
TypeError: Cannot create a Set from data that does not support __contains__...
```

ERROR (E2001): 5 is not a valid domain. Variable domains must be an instance of a Pyomo Set or convertable to a Pyomo Set.

This section provides documentation about fundamental capabilities in Pyomo. This documentation serves as a reference for both (1) Pyomo developers and (2) advanced users who are developing Python scripts using Pyomo.

13.1 The Pyomo Configuration System

The Pyomo config system provides a set of three classes (*ConfigDict*, *ConfigList*, and *ConfigValue*) for managing and documenting structured configuration information and user input. The system is based around the *ConfigValue* class, which provides storage for a single configuration entry. *ConfigValue* objects can be grouped using two containers (*ConfigDict* and *ConfigList*), which provide functionality analogous to Python’s dict and list classes, respectively.

At its simplest, the Config system allows for developers to specify a dictionary of documented configuration entries, allow users to provide values for those entries, and retrieve the current values:

```python
>>> from pyomo.common.config import ...
...     ConfigDict, ConfigList, ConfigValue, In,
...     ...
>>> config = ConfigDict()
>>> config.declare('filename', ConfigValue(...     default=None,
...     ...     domain=str,
...     ...     description="Input file name",
...     ... ))
<pyomo.common.config.ConfigValue object at ...>
>>> config.declare("bound tolerance", ConfigValue(...     default=1E-5,
...     ...     domain=float,
...     ...     description="Bound tolerance",
...     ...     doc="Relative tolerance for bound feasibility checks"
...     ... ))
<pyomo.common.config.ConfigValue object at ...>
>>> config.declare("iteration limit", ConfigValue(...     default=30,
...     ...     domain=int,
...     ...     description="Iteration limit",
...     ...     doc="Number of maximum iterations in the decomposition methods"
...     ... ))
<pyomo.common.config.ConfigValue object at ...>
>>> config["filename"] = 'tmp.txt'
>>> print(config['filename'])
```
For convenience, ConfigDict objects support read/write access via attributes (with spaces in the declaration names replaced by underscores):

```python
>>> print(config['iteration limit'])
30
```

13.1.1 Domain validation

All Config objects support a `domain` keyword that accepts a callable object (type, function, or callable instance). The domain callable should take data and map it onto the desired domain, optionally performing domain validation (see `ConfigValue`, `ConfigDict`, and `ConfigList` for more information). This allows client code to accept a very flexible set of inputs without “cluttering” the code with input validation:

```python
>>> config.iteration_limit = 35.5
>>> print(config.iteration_limit)
35
>>> print(type(config.iteration_limit).__name__)
int
```

In addition to common types (like `int`, `float`, `bool`, and `str`), the config system provides a number of custom domain validators for common use cases:
<table>
<thead>
<tr>
<th>Domain Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Bool(val)</strong></td>
</tr>
<tr>
<td><strong>Integer(val)</strong></td>
</tr>
<tr>
<td><strong>PositiveInt(val)</strong></td>
</tr>
<tr>
<td><strong>NegativeInt(val)</strong></td>
</tr>
<tr>
<td><strong>NonNegativeInt(val)</strong></td>
</tr>
<tr>
<td><strong>NonPositiveInt(val)</strong></td>
</tr>
<tr>
<td><strong>PositiveFloat(val)</strong></td>
</tr>
<tr>
<td><strong>NegativeFloat(val)</strong></td>
</tr>
<tr>
<td><strong>NonPositiveFloat(val)</strong></td>
</tr>
<tr>
<td><strong>NonNegativeFloat(val)</strong></td>
</tr>
</tbody>
</table>

13.1.2 Configuring class hierarchies

A feature of the Config system is that the core classes all implement `__call__`, and can themselves be used as domain values. Beyond providing domain verification for complex hierarchical structures, this feature allows ConfigDicts to cleanly support the configuration of derived objects. Consider the following example:

```python
>>> class Base(object):
...     CONFIG = ConfigDict()
...     CONFIG.declare('filename', ConfigValue(  
...         default='input.txt',  
...         domain=str,  
...     ))
...     def __init__(self, **kwds):
...         c = self.CONFIG(**kwds)
...         c.display()
...
>>> class Derived(Base):
...     CONFIG = Base.CONFIG()
...     CONFIG.declare('pattern', ConfigValue(  
...         default=None,  
...         domain=str,  
...     ))
...
>>> tmp = Base(filename='foo.txt')
filename: foo.txt
>>> tmp = Derived(pattern='.*warning')
filename: input.txt
```

(continues on next page)
Here, the base class `Base` declares a class-level attribute `CONFIG` as a `ConfigDict` containing a single entry (filename). The derived class (Derived) then starts by making a copy of the base class' `CONFIG`, and then defines an additional entry (pattern). Instances of the base class will still create instances that only have the single `filename` entry, whereas instances of the derived class will have instances with two entries: the `pattern` entry declared by the derived class, and the `filename` entry “inherited” from the base class.

An extension of this design pattern provides a clean approach for handling “ephemeral” instance options. Consider an interface to an external “solver”. Our class implements a `solve()` method that takes a problem and sends it to the solver along with some solver configuration options. We would like to be able to set those options “persistently” on instances of the interface class, but still override them “temporarily” for individual calls to `solve()`. We implement this by creating copies of the class’s configuration for both specific instances and for use by each `solve()` call:

```python
>>> class Solver(object):
...     CONFIG = ConfigDict()
...     CONFIG.declare('iterlim', ConfigValue(
...         default=10,
...         domain=int,
...     ))
...     def __init__(self, **kwds):
...         self.config = self.CONFIG(kwds)
...     def solve(self, model, **options):
...         config = self.config(options)
...         # Solve the model with the specified iterlim
...         config.display()
...     def __init__(self, **kwds):
...         self.config = self.CONFIG(kwds)
...     def solve(self, model, **options):
...         config = self.config(options)
...         # Solve the model with the specified iterlim
...         config.display()
...     def __init__(self, **kwds):
...         self.config = self.CONFIG(kwds)
...     def solve(self, model, **options):
...         config = self.config(options)
...         # Solve the model with the specified iterlim
...         config.display()
...     def __init__(self, **kwds):
...         self.config = self.CONFIG(kwds)
...     def solve(self, model, **options):
...         config = self.config(options)
...         # Solve the model with the specified iterlim
...         config.display()
...     def __init__(self, **kwds):
...         self.config = self.CONFIG(kwds)
...     def solve(self, model, **options):
...         config = self.config(options)
...         # Solve the model with the specified iterlim
...         config.display()
```

13.1.3 Interacting with `argparse`

In addition to basic storage and retrieval, the Config system provides hooks to the `argparse` command-line argument parsing system. Individual Config entries can be declared as `argparse` arguments using the `declare_as_argument()` method. To make declaration simpler, the `declare()` method returns the declared Config object so that the argument declaration can be done inline:

```python
>>> import argparse
>>> config = ConfigDict()
>>> config.declare('iterlim', ConfigValue(
...     domain=int,
...     default=100,
...     description="iteration limit",
```
The ConfigDict can then be used to initialize (or augment) an argparse ArgumentParser object:

```python
g-config.declare('lbfgs', ConfigValue(
    ... domain=bool,
    ... description="use limited memory BFGS update",
    ...)).declare_as_argument()
>>> config.declare('linesearch', ConfigValue(
    ... domain=bool,
    ... default=True,
    ... description="use line search",
    ...)).declare_as_argument()
>>> config.declare('relative tolerance', ConfigValue(
    ... domain=float,
    ... description="relative convergence tolerance",
    ...)).declare_as_argument('--reltol', '-r', group='Tolerances')
>>> config.declare('absolute tolerance', ConfigValue(
    ... domain=float,
    ... description="absolute convergence tolerance",
    ...)).declare_as_argument('--abstol', '-a', group='Tolerances')
```

The ConfigDict can then be used to initialize (or augment) an argparse ArgumentParser object:

```python
parser = argparse.ArgumentParser("tester")
c-config.initialize_argparse(parser)
```

Key information from the ConfigDict is automatically transferred over to the ArgumentParser object:

```python
>>> print(parser.formatter_help())
... -h, --help          show this help message and exit
--iterlim INT         iteration limit
--lbfgs               use limited memory BFGS update
--disable-linesearch  [DON'T] use line search

Tolerances:
  --reltol FLOAT, -r FLOAT relative convergence tolerance
  --abstol FLOAT, -a FLOAT absolute convergence tolerance
```

Parsed arguments can then be imported back into the ConfigDict:

```python
>>> args=parser.parse_args(['--lbfgs', '--reltol', '0.1', '-a', '0.2'])
>>> args = config.import_argparse(args)
>>> config.display()
iterlim: 100
lbfgs: true
```
13.1.4 Accessing user-specified values

It is frequently useful to know which values a user explicitly set, and which values a user explicitly set but have never been retrieved. The configuration system provides two generator methods to return the items that a user explicitly set (user_values()) and the items that were set but never retrieved (unused_user_values()):

```py
>>> print([val.name() for val in config.user_values()])
['lbfgs', 'relative tolerance', 'absolute tolerance']
```

```py
>>> print(config.relative_tolerance)
0.1
```

```py
>>> print([val.name() for val in config.unused_user_values()])
['lbfgs', 'absolute tolerance']
```

13.1.5 Generating output & documentation

Configuration objects support three methods for generating output and documentation: display(), generate_yaml_template(), and generate_documentation(). The simplest is display(), which prints out the current values of the configuration object (and if it is a container type, all of its children). generate_yaml_template() is similar to display(), but also includes the description fields as formatted comments.

```py
>>> solver_config = config
>>> config = ConfigDict()
>>> config.declare('output', ConfigValue(
...   default='results.yml',
...   domain=str,
...   description='output results filename'
... ))
<pyomo.common.config.ConfigValue object at ...>
```

```py
>>> config.declare('verbose', ConfigValue(
...   default=0,
...   domain=int,
...   description='output verbosity',
...   doc='This sets the system verbosity. The default (0) only logs warnings and errors. Larger integer values will produce additional log messages.',
... ))
<pyomo.common.config.ConfigValue object at ...>
```

```py
>>> config.declare('solvers', ConfigList(
...   domain=solver_config,
...   description='list of solvers to apply',
... ))
<pyomo.common.config.ConfigList object at ...>
```

```py
>>> config.display()
output: results.yml
verbose: 0
```

It is important to note that both methods document the current state of the configuration object. So, in the example above, since the `solvers` list is empty, you will not get any information on the elements in the list. Of course, if you add a value to the list, then the data will be output:

```
>>> tmp = config()
>>> tmp.solvers.append({})
```

```
>>> print(tmp.generate_yaml_template())
```

```
output: results.yml # output results filename
verbose: 0 # output verbosity
solvers: # list of solvers to apply
  - iterlim: 100
    lbfgs: true
    linesearch: true
    relative tolerance: 0.1
    absolute tolerance: 0.2
```

The third method (`generate_documentation()`) behaves differently. This method is designed to generate reference documentation. For each configuration item, the `doc` field is output. If the item has no `doc`, then the `description` field is used.

List containers have their `domain` documented and not their current values. The documentation can be configured through optional arguments. The defaults generate LaTeX documentation:

```
>>> print(config.generate_documentation())
\begin{description}[topsep=0pt,parsep=0.5em,itemsep=-0.4em]
  \item[\{output\}]\hfill output results filename
  \item[\{verbose\}]\hfill This sets the system verbosity. The default (0) only logs warnings and errors. Larger integer values will produce additional log messages.
  \item[\{solvers\}]\hfill list of solvers to apply
  \item[\{iterlim\}]\hfill iteration limit
  \item[\{lbfgs\}]\hfill use limited memory BFGS update
  \item[\{linesearch\}]\hfill use line search
  \item[\{relative tolerance\}]\hfill relative convergence tolerance
  \item[\{absolute tolerance\}]\hfill absolute convergence tolerance
\end{description}
```

(continues on next page)
13.2 Pyomo Expressions

**Warning:** This documentation does not explicitly reference objects in pyomo.core.kernel. While the Pyomo5 expression system works with pyomo.core.kernel objects, the documentation of these documents was not sufficient to appropriately describe the use of kernel objects in expressions.

Pyomo supports the declaration of symbolic expressions that represent objectives, constraints and other optimization modeling components. Pyomo expressions are represented in an expression tree, where the leaves are operands, such as constants or variables, and the internal nodes contain operators. Pyomo relies on so-called magic methods to automate the construction of symbolic expressions. For example, consider an expression \( e \) declared as follows:

```python
M = ConcreteModel()
M.v = Var()
e = M.v*2
```

Python determines that the magic method `__mul__` is called on the \( M.v \) object, with the argument 2. This method returns a Pyomo expression object `ProductExpression` that has arguments \( M.v \) and 2. This represents the following symbolic expression tree:

![Symbolic expression tree](image)

**Note:** End-users will not likely need to know details related to how symbolic expressions are generated and managed in Pyomo. Thus, most of the following documentation of expressions in Pyomo is most useful for Pyomo developers.
However, the discussion of runtime performance in the first section will help end-users write large-scale models.

13.2.1 Building Expressions Faster

Expression Generation

Pyomo expressions can be constructed using native binary operators in Python. For example, a sum can be created in a simple loop:

```python
M = ConcreteModel()
M.x = Var(range(5))
s = 0
for i in range(5):
    s = s + M.x[i]
```

Additionally, Pyomo expressions can be constructed using functions that iteratively apply Python binary operators. For example, the Python `sum()` function can be used to replace the previous loop:

```python
s = sum(M.x[i] for i in range(5))
```

The `sum()` function is both more compact and more efficient. Using `sum()` avoids the creation of temporary variables, and the summation logic is executed in the Python interpreter while the loop is interpreted.

Linear, Quadratic and General Nonlinear Expressions

Pyomo can express a very wide range of algebraic expressions, and there are three general classes of expressions that are recognized by Pyomo:

- **linear polynomials**
- **quadratic polynomials**
- **nonlinear expressions**, including higher-order polynomials and expressions with intrinsic functions

These classes of expressions are leveraged to efficiently generate compact representations of expressions, and to transform expression trees into standard forms used to interface with solvers. Note that not all quadratic polynomials are recognized by Pyomo; in other words, some quadratic expressions are treated as nonlinear expressions.

For example, consider the following quadratic polynomial:

```python
s = sum(M.x[i] for i in range(5))**2
```

This quadratic polynomial is treated as a nonlinear expression unless the expression is explicitly processed to identify quadratic terms. This lazy identification of quadratic terms allows Pyomo to tailor the search for quadratic terms only when they are explicitly needed.
Pyomo Utility Functions

Pyomo includes several similar functions that can be used to create expressions:

**prod**
- A function to compute a product of Pyomo expressions.

**quicksum**
- A function to efficiently compute a sum of Pyomo expressions.

**sum_product**
- A function that computes a generalized dot product.

**prod**

The `prod` function is analogous to the builtin `sum()` function. Its main argument is a variable length argument list, `args`, which represents expressions that are multiplied together. For example:

```python
M = ConcreteModel()
M.x = Var(range(5))
M.z = Var()

# The product M.x[0] * M.x[1] * ... * M.x[4]
e1 = prod(M.x[i] for i in M.x)

# The product M.x[0]*M.z
e2 = prod([M.x[0], M.z])

# The product M.z*(M.x[0] + ... + M.x[4])
e3 = prod([sum(M.x[i] for i in M.x), M.z])
```

**quicksum**

The behavior of the `quicksum` function is similar to the builtin `sum()` function, but this function often generates a more compact Pyomo expression. Its main argument is a variable length argument list, `args`, which represents expressions that are summed together. For example:

```python
M = ConcreteModel()
M.x = Var(range(5))

# Summation using the Python sum() function
e1 = sum(M.x[i]**2 for i in M.x)

# Summation using the Pyomo quicksum function
e2 = quicksum(M.x[i]**2 for i in M.x)
```

The summation is customized based on the `start` and `linear` arguments. The `start` defines the initial value for summation, which defaults to zero. If `start` is a numeric value, then the `linear` argument determines how the sum is processed:

- If `linear` is `False`, then the terms in `args` are assumed to be nonlinear.
- If `linear` is `True`, then the terms in `args` are assumed to be linear.
- If `linear` is `None`, the first term in `args` is analyze to determine whether the terms are linear or nonlinear.
This argument allows the `quicksum` function to customize the expression representation used, and specifically a more compact representation is used for linear polynomials. The `quicksum` function can be slower than the built-in `sum()` function, but this compact representation can generate problem representations more quickly.

Consider the following example:

```python
M = ConcreteModel()
M.A = RangeSet(100000)
M.p = Param(M.A, mutable=True, initialize=1)
M.x = Var(M.A)

start = time.time()
e = sum((M.x[i] - 1)**M.p[i] for i in M.A)
print("sum: %f" % (time.time() - start))

start = time.time()
generate_standard_repn(e)
print("repn: %f" % (time.time() - start))

start = time.time()
e = quicksum((M.x[i] - 1)**M.p[i] for i in M.A)
print("quicksum: %f" % (time.time() - start))

start = time.time()
generate_standard_repn(e)
print("repn: %f" % (time.time() - start))
```

The sum consists of linear terms because the exponents are one. The following output illustrates that quicksum can identify this linear structure to generate expressions more quickly:

```
sum: 1.447861
repn: 0.870225
quicksum: 1.388344
repn: 0.864316
```

If `start` is not a numeric value, then the `quicksum` sets the initial value to `start` and executes a simple loop to sum the terms. This allows the sum to be stored in an object that is passed into the function (e.g. the linear context manager `linear_expression`).

**Warning:** By default, `linear` is `None`. While this allows for efficient expression generation in normal cases, there are circumstances where the inspection of the first term in `args` is misleading. Consider the following example:

```python
M = ConcreteModel()
M.x = Var(range(5))
e = quicksum(M.x[i]**2 if i > 0 else M.x[i] for i in range(5))
```

The first term created by the generator is linear, but the subsequent terms are nonlinear. Pyomo gracefully transitions to a nonlinear sum, but in this case `quicksum` is doing additional work that is not useful.
**sum_product**

The `sum_product` function supports a generalized dot product. The `args` argument contains one or more components that are used to create terms in the summation. If the `args` argument contains a single component, then its sequence of terms are summed together; the sum is equivalent to calling `quicksum`. If two or more components are provided, then the result is the summation of their terms multiplied together. For example:

```python
M = ConcreteModel()
M.z = RangeSet(5)
M.x = Var(range(10))
M.y = Var(range(10))

# Sum the elements of x
e1 = sum_product(M.x)

# Sum the product of elements in x and y
e2 = sum_product(M.x, M.y)

# Sum the product of elements in x and y, over the index set z
e3 = sum_product(M.x, M.y, index=M.z)
```

The `denom` argument specifies components whose terms are in the denominator. For example:

```python
# Sum the product of x_i/y_i
e1 = sum_product(M.x, denom=M.y)

# Sum the product of 1/(x_i*y_i)
M.x / (M.x * M.y)]
e2 = sum_product(denom=(M.x, M.y))
```

The terms summed by this function are explicitly specified, so `sum_product` can identify whether the resulting expression is linear, quadratic or nonlinear. Consequently, this function is typically faster than simple loops, and it generates compact representations of expressions.

Finally, note that the `dot_product` function is an alias for `sum_product`.

### 13.2.2 Design Overview

#### Historical Comparison

This document describes the “Pyomo5” expressions, which were introduced in Pyomo 5.6. The main differences between “Pyomo5” expressions and the previous expression system, called “Coopr3”, are:

- **Pyomo5 supports both CPython and PyPy implementations of Python, while Coopr3 only supports CPython.**

  The key difference in these implementations is that Coopr3 relies on CPython reference counting, which is not part of the Python language standard. Hence, this implementation is not guaranteed to run on other implementations of Python.

  Pyomo5 does not rely on reference counting, and it has been tested with PyPy. In the future, this should allow Pyomo to support other Python implementations (e.g. Jython).

- **Pyomo5 expression objects are immutable, while Coopr3 expression objects are mutable.**

  This difference relates to how expression objects are managed in Pyomo. Once created, Pyomo5 expression objects cannot be changed. Further, the user is guaranteed that no “side effects” occur when expressions change
at a later point in time. By contrast, Coopr3 allows expressions to change in-place, and thus “side effects” make occur when expressions are changed at a later point in time. (See discussion of entanglement below.)

- Pyomo5 provides more consistent runtime performance than Coopr3.

  While this documentation does not provide a detailed comparison of runtime performance between Coopr3 and Pyomo5, the following performance considerations also motivated the creation of Pyomo5:

  – There were surprising performance inconsistencies in Coopr3. For example, the following two loops had dramatically different runtime:

    ```python
    M = ConcreteModel()
    M.x = Var(range(100))

    # This loop is fast.
    e = 0
    for i in range(100):
        e = e + M.x[i]

    # This loop is slow.
    e = 0
    for i in range(100):
        e = M.x[i] + e
    ```

  – Coopr3 eliminates side effects by automatically cloning sub-expressions. Unfortunately, this can easily lead to unexpected cloning in models, which can dramatically slow down Pyomo model generation. For example:

    ```python
    M = ConcreteModel()
    M.p = Param(initialize=3)
    M.q = 1/M.p
    M.x = Var(range(100))

    # The value M.q is cloned every time it is used.
    e = 0
    for i in range(100):
        e = e + M.x[i]*M.q
    ```

  – Coopr3 leverages recursion in many operations, including expression cloning. Even simple non-linear expressions can result in deep expression trees where these recursive operations fail because Python runs out of stack space.

  – The immutable representation used in Pyomo5 requires more memory allocations than Coopr3 in simple loops. Hence, a pure-Python execution of Pyomo5 can be 10% slower than Coopr3 for model construction. But when Cython is used to optimize the execution of Pyomo5 expression generation, the runtimes for Pyomo5 and Coopr3 are about the same. (In principle, Cython would improve the runtime of Coopr3 as well, but the limitations noted above motivated a new expression system in any case.)

13.2. Pyomo Expressions
Expression Entanglement and Mutability

Pyomo fundamentally relies on the use of magic methods in Python to generate expression trees, which means that Pyomo has very limited control for how expressions are managed in Python. For example:

- Python variables can point to the same expression tree

```python
M = ConcreteModel()
M.v = Var()
e = f = 2*M.v
```

This is illustrated as follows:

![Expression Tree Diagram]

- A variable can point to a sub-tree that another variable points to

```python
M = ConcreteModel()
M.v = Var()
e = 2*M.v
f = e + 3
```

This is illustrated as follows:
• Two expression trees can point to the same sub-tree

\[
M = \text{ConcreteModel}()
\]
\[
M.v = \text{Var}()
\]
\[
e = 2*M.v
\]
\[
f = e + 3
\]
\[
g = e + 4
\]

This is illustrated as follows:
In each of these examples, it is almost impossible for a Pyomo user or developer to detect whether expressions are being shared. In CPython, the reference counting logic can support this to a limited degree. But no equivalent mechanisms are available in PyPy and other Python implementations.

### Entangled Sub-Expressions

We say that expressions are *entangled* if they share one or more sub-expressions. The first example above does not represent entanglement, but rather the fact that multiple Python variables can point to the same expression tree. In the second and third examples, the expressions are entangled because the subtree represented by \( e \) is shared. However, if a leave node like \( M.v \) is shared between expressions, we do not consider those expressions entangled.

Expression entanglement is problematic because shared expressions complicate the expected behavior when sub-expressions are changed. Consider the following example:

```python
M = ConcreteModel()
M.v = Var()
M.w = Var()

e = 2*M.v
f = e + 3
e += M.w
```

What is the value of \( e \) after \( M.w \) is added to it? What is the value of \( f \)? The answers to these questions are not
immediately obvious, and the fact that Coopr3 uses mutable expression objects makes them even less clear. However, Pyomo5 and Coopr3 enforce the following semantics:

A change to an expression $e$ that is a sub-expression of $f$ does not change the expression tree for $f$.

This property ensures a change to an expression does not create side effects that change the values of other, previously defined expressions.

For instance, the previous example results in the following (in Pyomo5):

\[
e + f + \ast w \ast 2 v \ast 3\]

With Pyomo5 expressions, each sub-expression is immutable. Thus, the summation operation generates a new expression $e$ without changing existing expression objects referenced in the expression tree for $f$. By contrast, Coopr3 imposes the same property by cloning the expression $e$ before added $M \cdot w$, resulting in the following:
This example also illustrates that leaves may be shared between expressions.

**Mutable Expression Components**

There is one important exception to the entanglement property described above. The `Expression` component is treated as a mutable expression when shared between expressions. For example:

```python
M = ConcreteModel()
M.v = Var()
M.w = Var()
M.e = Expression(expr=2*M.v)
f = M.e + 3
M.e += M.w
```

Here, the expression `M.e` is a so-called *named expression* that the user has declared. Named expressions are explicitly intended for re-use within models, and they provide a convenient mechanism for changing sub-expressions in complex applications. In this example, the expression tree is as follows before `M.w` is added:
And the expression tree is as follows after \( M.w \) is added.
When considering named expressions, Pyomo5 and Coopr3 enforce the following semantics:

A change to a named expression \( e \) that is a sub-expression of \( f \) changes the expression tree for \( f \), because \( f \) continues to point to \( e \) after it is changed.
13.2.3 Design Details

**Warning:** Pyomo expression trees are not composed of Python objects from a single class hierarchy. Consequently, Pyomo relies on duck typing to ensure that valid expression trees are created.

Most Pyomo expression trees have the following form

1. Interior nodes are objects that inherit from the `ExpressionBase` class. These objects typically have one or more child nodes. Linear expression nodes do not have child nodes, but they are treated as interior nodes in the expression tree because they references other leaf nodes.

2. Leaf nodes are numeric values, parameter components and variable components, which represent the inputs to the expression.

**Expression Classes**

Expression classes typically represent unary and binary operations. The following table describes the standard operators in Python and their associated Pyomo expression class:

<table>
<thead>
<tr>
<th>Operation</th>
<th>Python Syntax</th>
<th>Pyomo Class</th>
</tr>
</thead>
<tbody>
<tr>
<td>sum</td>
<td>x + y</td>
<td><code>SumExpression</code></td>
</tr>
<tr>
<td>product</td>
<td>x * y</td>
<td><code>ProductExpression</code></td>
</tr>
<tr>
<td>negation</td>
<td>- x</td>
<td><code>NegationExpression</code></td>
</tr>
<tr>
<td>division</td>
<td>x / y</td>
<td><code>DivisionExpression</code></td>
</tr>
<tr>
<td>power</td>
<td>x ** y</td>
<td><code>PowExpression</code></td>
</tr>
<tr>
<td>inequality</td>
<td>x &lt;= y</td>
<td><code>InequalityExpression</code></td>
</tr>
<tr>
<td>equality</td>
<td>x == y</td>
<td><code>EqualityExpression</code></td>
</tr>
</tbody>
</table>

Additionally, there are a variety of other Pyomo expression classes that capture more general logical relationships, which are summarized in the following table:

<table>
<thead>
<tr>
<th>Operation</th>
<th>Example</th>
<th>Pyomo Class</th>
</tr>
</thead>
<tbody>
<tr>
<td>external function</td>
<td>myfunc(x,y,z)</td>
<td><code>ExternalFunctionExpression</code></td>
</tr>
<tr>
<td>logical if-then-else</td>
<td>Expr_if(IF=x, THEN=y, ELSE=z)</td>
<td><code>Expr_ifExpression</code></td>
</tr>
<tr>
<td>intrinsic function</td>
<td>sin(x)</td>
<td><code>UnaryFunctionExpression</code></td>
</tr>
<tr>
<td>absolute function</td>
<td>abs(x)</td>
<td><code>AbsExpression</code></td>
</tr>
</tbody>
</table>

Expression objects are immutable. Specifically, the list of arguments to an expression object (a.k.a. the list of child nodes in the tree) cannot be changed after an expression class is constructed. To enforce this property, expression objects have a standard API for accessing expression arguments:

- `args` - a class property that returns a generator that yields the expression arguments
- `arg(i)` - a function that returns the `i`-th argument
- `nargs()` - a function that returns the number of expression arguments

**Warning:** Developers should never use the `_args_` property directly! The semantics for the use of this data has changed since earlier versions of Pyomo. For example, in some expression classes the the value `nargs()` may not equal `len(_args_)`!
Expression trees can be categorized in four different ways:

- **constant expressions** - expressions that do not contain numeric constants and immutable parameters.
- **mutable expressions** - expressions that contain mutable parameters but no variables.
- **potentially variable expressions** - expressions that contain variables, which may be fixed.
- **fixed expressions** - expressions that contain variables, all of which are fixed.

These three categories are illustrated with the following example:

```python
m = ConcreteModel()
m.p = Param(default=10, mutable=False)
m.q = Param(default=10, mutable=True)
m.x = Var()
m.y = Var(initialize=1)
m.y.fixed = True
```

The following table describes four different simple expressions that consist of a single model component, and it shows how they are categorized:

<table>
<thead>
<tr>
<th>Category</th>
<th>m.p</th>
<th>m.q</th>
<th>m.x</th>
<th>m.y</th>
</tr>
</thead>
<tbody>
<tr>
<td>constant</td>
<td>True</td>
<td>False</td>
<td>False</td>
<td>False</td>
</tr>
<tr>
<td>not potentially variable</td>
<td>True</td>
<td>True</td>
<td>False</td>
<td>False</td>
</tr>
<tr>
<td>potentially_variable</td>
<td>False</td>
<td>False</td>
<td>True</td>
<td>True</td>
</tr>
<tr>
<td>fixed</td>
<td>True</td>
<td>True</td>
<td>False</td>
<td>True</td>
</tr>
</tbody>
</table>

Expressions classes contain methods to test whether an expression tree is in each of these categories. Additionally, Pyomo includes custom expression classes for expression trees that are *not potentially variable*. These custom classes will not normally be used by developers, but they provide an optimization of the checks for potentially variability.

### Special Expression Classes

The following classes are *exceptions* to the design principles describe above.

### Named Expressions

Named expressions allow for changes to an expression after it has been constructed. For example, consider the expression $f$ defined with the `Expression` component:

```python
M = ConcreteModel()
M.v = Var()
M.w = Var()

M.e = Expression(expr=2*M.v)
f = M.e + 3  # f == 2*v + 3
M.e += M.w   # f == 2*v + 3 + w
```

Although $f$ is an immutable expression, whose definition is fixed, a sub-expressions is the named expression $M.e$. Named expressions have a mutable value. In other words, the expression that they point to can change. Thus, a change to the value of $M.e$ changes the expression tree for any expression that includes the named expression.
Note: The named expression classes are not implemented as sub-classes of `NumericExpression`. This reflects design constraints related to the fact that these are modeling components that belong to class hierarchies other than the expression class hierarchy, and Pyomo’s design prohibits the use of multiple inheritance for these classes.

Linear Expressions

Pyomo includes a special expression class for linear expressions. The class `LinearExpression` provides a compact description of linear polynomials. Specifically, it includes a constant value `constant` and two lists for coefficients and variables: `linear_coefs` and `linear_vars`.

This expression object does not have arguments, and thus it is treated as a leaf node by Pyomo visitor classes. Further, the expression API functions described above do not work with this class. Thus, developers need to treat this class differently when walking an expression tree (e.g. when developing a problem transformation).

Sum Expressions

Pyomo does not have a binary sum expression class. Instead, it has an n-ary summation class, `SumExpression`. This expression class treats sums as n-ary sums for efficiency reasons; many large optimization models contain large sums. But note that this class maintains the immutability property described above. This class shares an underlying list of arguments with other `SumExpression` objects. A particular object owns the first n arguments in the shared list, but different objects may have different values of n.

This class acts like a normal immutable expression class, and the API described above works normally. But direct access to the shared list could have unexpected results.

Mutable Expressions

Finally, Pyomo includes several mutable expression classes that are private. These are not intended to be used by users, but they might be useful for developers in contexts where the developer can appropriately control how the classes are used. Specifically, immutability eliminates side-effects where changes to a sub-expression unexpectedly create changes to the expression tree. But within the context of model transformations, developers may be able to limit the use of expressions to avoid these side-effects. The following mutable private classes are available in Pyomo:

`_MutableSumExpression`
This class is used in the `nonlinear_expression` context manager to efficiently combine sums of nonlinear terms.

`_MutableLinearExpression`
This class is used in the `linear_expression` context manager to efficiently combine sums of linear terms.

Expression Semantics

Pyomo clear semantics regarding what is considered a valid leaf and interior node.

The following classes are valid interior nodes:

- Subclasses of `ExpressionBase`
- Classes that that are `duck typed` to match the API of the `ExpressionBase` class. For example, the named expression class `Expression`.

The following classes are valid leaf nodes:
• Members of nonpyomo_leaf_types, which includes standard numeric data types like `int`, `float` and `long`, as well as numeric data types defined by `numpy` and other commonly used packages. This set also includes `NonNumericValue`, which is used to wrap non-numeric arguments to the `ExternalFunctionExpression` class.

• Parameter component classes like `ScalarParam` and `_ParamData`, which arise in expression trees when the parameters are declared as mutable. (Immutable parameters are identified when generating expressions, and they are replaced with their associated numeric value.)

• Variable component classes like `ScalarVar` and `_GeneralVarData`, which often arise in expression trees.

Note: In some contexts the `LinearExpression` class can be treated as an interior node, and sometimes it can be treated as a leaf. This expression object does not have any child arguments, so `nargs()` is zero. But this expression references variables and parameters in a linear expression, so in that sense it does not represent a leaf node in the tree.

Context Managers

Pyomo defines several context managers that can be used to declare the form of expressions, and to define a mutable expression object that efficiently manages sums.

The `linear_expression` object is a context manager that can be used to declare a linear sum. For example, consider the following two loops:

```python
M = ConcreteModel()
M.x = Var(range(5))

s = 0
for i in range(5):
    s += M.x[i]

with linear_expression() as e:
    for i in range(5):
        e += M.x[i]
```

The first apparent difference in these loops is that the value of `s` is explicitly initialized while `e` is initialized when the context manager is entered. However, a more fundamental difference is that the expression representation for `s` differs from `e`. Each term added to `s` results in a new, immutable expression. By contrast, the context manager creates a mutable expression representation for `e`. This difference allows for both (a) a more efficient processing of each sum, and (b) a more compact representation for the expression.

The difference between `linear_expression` and `nonlinear_expression` is the underlying representation that each supports. Note that both of these are instances of context manager classes. In singled-threaded applications, these objects can be safely used to construct different expressions with different context declarations.

Finally, note that these context managers can be passed into the `start` method for the `quicksum` function. For example:

```python
M = ConcreteModel()
M.x = Var(range(5))
M.y = Var(range(5))

with linear_expression() as e:
    quicksum((M.x[i] for i in M.x), start=e)
    quicksum((M.y[i] for i in M.y), start=e)
```
This sum contains terms for $M.x[i]$ and $M.y[i]$. The syntax in this example is not intuitive because the sum is being stored in e.

**Note:** We do not generally expect users or developers to use these context managers. They are used by the `quicksum` and `sum_product` functions to accelerate expression generation, and there are few cases where the direct use of these context managers would provide additional utility to users and developers.

### 13.2.4 Managing Expressions

#### Creating a String Representation of an Expression

There are several ways that string representations can be created from an expression, but the `expression_to_string` function provides the most flexible mechanism for generating a string representation. The options to this function control distinct aspects of the string representation.

**Algebraic vs. Nested Functional Form**

The default string representation is an algebraic form, which closely mimics the Python operations used to construct an expression. The `verbose` flag can be set to `True` to generate a string representation that is a nested functional form. For example:

```python
from pyomo.core.expr import current as EXPR
M = ConcreteModel()
M.x = Var()
e = sin(M.x) + 2*M.x
# sin(x) + 2*x
print(EXPR.expression_to_string(e))
# sum(sin(x), prod(2, x))
print(EXPR.expression_to_string(e, verbose=True))
```

**Labeler and Symbol Map**

The string representation used for variables in expression can be customized to define different label formats. If the `labeler` option is specified, then this function (or class functor) is used to generate a string label used to represent the variable. Pyomo defines a variety of labelers in the `pyomo.core.base.label` module. For example, the `NumericLabeler` defines a functor that can be used to sequentially generate simple labels with a prefix followed by the variable count:

```python
from pyomo.core.expr import current as EXPR
M = ConcreteModel()
M.x = Var()
M.y = Var()
e = sin(M.x) + 2*M.y
```

(continues on next page)
The `smap` option is used to specify a symbol map object (`SymbolMap`), which caches the variable label data. This option is normally specified in contexts where the string representations for many expressions are being generated. In that context, a symbol map ensures that variables in different expressions have a consistent label in their associated string representations.

### Standardized String Representations

The `standardize` option can be used to re-order the string representation to print polynomial terms before non-linear terms. By default, `standardize` is `False`, and the string representation reflects the order in which terms were combined to form the expression. Pyomo does not guarantee that the string representation exactly matches the Python expression order, since some simplification and re-ordering of terms is done automatically to improve the efficiency of expression generation. But in most cases the string representation will closely correspond to the Python expression order.

If `standardize` is `True`, then the pyomo expression is processed to identify polynomial terms, and the string representation consists of the constant and linear terms followed by an expression that contains other nonlinear terms. For example:

```python
from pyomo.core.expr import current as EXPR
M = ConcreteModel()
M.x = Var()
M.y = Var()

e = sin(M.x) + 2*M.y + M.x*M.y - 3
# -3 + 2*y + sin(x) + x*y
print(EXPR.expression_to_string(e, standardize=True))
```

### Other Ways to Generate String Representations

There are two other standard ways to generate string representations:

- Call the `__str__()` magic method (e.g. using the Python `str()` function. This calls `expression_to_string` with the option `standardize` equal to `True` (see below).

- Call the `to_string()` method on the `ExpressionBase` class. This defaults to calling `expression_to_string` with the option `standardize` equal to `False` (see below).

In practice, we expect at the `__str__()` magic method will be used by most users, and the standardization of the output provides a consistent ordering of terms that should make it easier to interpret expressions.
Cloning Expressions

Expressions are automatically cloned only during certain expression transformations. Since this can be an expensive operation, the `clone_counter` context manager object is provided to track the number of times the `clone_expression` function is executed.

For example:

```python
from pyomo.core.expr import current as EXPR

M = ConcreteModel()
M.x = Var()

with EXPR.clone_counter() as counter:
    start = counter.count
    e1 = sin(M.x)
    e2 = e1.clone()
    total = counter.count - start
    assert(total == 1)
```

Evaluating Expressions

Expressions can be evaluated when all variables and parameters in the expression have a value. The `value` function can be used to walk the expression tree and compute the value of an expression. For example:

```python
M = ConcreteModel()
M.x = Var()
M.x.value = math.pi/2.0
val = value(M.x)
assert(isclose(val, math.pi/2.0))
```

Additionally, expressions define the `__call__()` method, so the following is another way to compute the value of an expression:

```python
val = M.x()
assert(isclose(val, math.pi/2.0))
```

If a parameter or variable is undefined, then the `value` function and `__call__()` method will raise an exception. This exception can be suppressed using the `exception` option. For example:

```python
M = ConcreteModel()
M.x = Var()
val = value(M.x, exception=False)
assert(val is None)
```

This option is useful in contexts where adding a try block is inconvenient in your modeling script.

Note: Both the `value` function and `__call__()` method call the `evaluate_expression` function. In practice, this function will be slightly faster, but the difference is only meaningful when expressions are evaluated many times.
Identifying Components and Variables

Expression transformations sometimes need to find all nodes in an expression tree that are of a given type. Pyomo contains two utility functions that support this functionality. First, the `identify_components` function is a generator function that walks the expression tree and yields all nodes whose type is in a specified set of node types. For example:

```python
from pyomo.core.expr import current as EXPR

M = ConcreteModel()
M.x = Var()
M.p = Param(mutable=True)

e = M.p + M.x
s = set([type(M.p)])
assert(list(EXPR.identify_components(e, s)) == [M.p])
```

The `identify_variables` function is a generator function that yields all nodes that are variables. Pyomo uses several different classes to represent variables, but this set of variable types does not need to be specified by the user. However, the `include_fixed` flag can be specified to omit fixed variables. For example:

```python
from pyomo.core.expr import current as EXPR

M = ConcreteModel()
M.x = Var()
M.y = Var()

e = M.x + M.y
M.y.value = 1
M.y.fixed = True

assert(set(id(v) for v in EXPR.identify_variables(e)) == set([id(M.x), id(M.y)]))
assert(set(id(v) for v in EXPR.identify_variables(e, include_fixed=False)) == set([id(M.x), id(M.y)]))
```

Walking an Expression Tree with a Visitor Class

Many of the utility functions defined above are implemented by walking an expression tree and performing an operation at nodes in the tree. For example, evaluating an expression is performed using a post-order depth-first search process where the value of a node is computed using the values of its children.

Walking an expression tree can be tricky, and the code requires intimate knowledge of the design of the expression system. Pyomo includes several classes that define so-called visitor patterns for walking expression tree:

- **SimpleExpressionVisitor**
  A visitor() method is called for each node in the tree, and the visitor class collects information about the tree.

- **ExpressionValueVisitor**
  When the visitor() method is called on each node in the tree, the values of its children have been computed. The value of the node is returned from visitor().

- **ExpressionReplacementVisitor**
  When the visitor() method is called on each node in the tree, it may clone or otherwise replace the node using objects for its children (which themselves may be clones or replacements from the original child objects). The new node object is returned from visitor().

These classes define a variety of suitable tree search methods:
• \textit{SimpleExpressionVisitor} \\
  \hspace{1em} \texttt{xbfs}: breadth-first search where leaf nodes are immediately visited \\
  \hspace{1em} \texttt{xbfs\_yield\_leaves}: breadth-first search where leaf nodes are immediately visited, and the visit method yields a value \\
• \textit{ExpressionValueVisitor} \\
  \hspace{1em} \texttt{dfs\_postorder\_stack}: postorder depth-first search using a stack \\
• \textit{ExpressionReplacementVisitor} \\
  \hspace{1em} \texttt{dfs\_postorder\_stack}: postorder depth-first search using a stack \\

\begin{itemize}
\item \textbf{Note:} The PyUtilib visitor classes define several other search methods that could be used with Pyomo expressions. But these are the only search methods currently used within Pyomo.
\end{itemize}

To implement a visitor object, a user creates a subclass of one of these classes. Only one of a few methods will need to be defined to implement the visitor:

\begin{description}
\item[\texttt{visitor()}] \\
  Defines the operation that is performed when a node is visited. In the \textit{ExpressionValueVisitor} and
  \textit{ExpressionReplacementVisitor} visitor classes, this method returns a value that is used by its parent node.
\item[\texttt{visiting\_potential\_leaf()}] \\
  Checks if the search should terminate with this node. If no, then this method returns the tuple (False, None). If yes, then this method returns (False, value), where value is computed by this method. This method is not used in the \textit{SimpleExpressionVisitor} visitor class.
\item[\texttt{finalize()}] \\
  This method defines the final value that is returned from the visitor. This is not normally redefined.
\end{description}

Detailed documentation of the APIs for these methods is provided with the class documentation for these visitors.

\textbf{SimpleExpressionVisitor Example}

In this example, we describe an visitor class that counts the number of nodes in an expression (including leaf nodes). Consider the following class:

```python
from pyomo.core.expr import current as EXPR

class SizeofVisitor(EXPR.SimpleExpressionVisitor):
    def __init__(self):
        self.counter = 0
    def visit(self, node):
        self.counter += 1
    def finalize(self):
        return self.counter
```

The class constructor creates a counter, and the \texttt{visit()} method increments this counter for every node that is visited. The \texttt{finalize()} method returns the value of this counter after the tree has been walked. The following function illustrates this use of this visitor class:
```
def sizeof_expression(expr):
    # Create the visitor object
    visitor = SizeofVisitor()
    # Compute the value using the :func:`xbfs` search method.
    return visitor.xbfs(expr)
```

**ExpressionValueVisitor Example**

In this example, we describe an visitor class that clones the expression tree (including leaf nodes). Consider the following class:

```
from pyomo.core.expr import current as EXPR

class CloneVisitor(EXPR.ExpressionValueVisitor):

    def __init__(self):
        self.memo = { '__block_scope__': { id(None): False }}

    def visit(self, node, values):
        # Clone the interior node
        return node.construct_clone(tuple(values), self.memo)

    def visiting_potential_leaf(self, node):
        # Clone leaf nodes in the expression tree
        if node.__class__ in native_numeric_types or
            node.__class__ not in pyomo5_expression_types:
            return True, copy.deepcopy(node, self.memo)
        return False, None

def clone_expression(expr):
    # Create the visitor object
    visitor = CloneVisitor()
    # Clone the expression using the :func:`dfs_postorder_stack`
    return visitor.dfs_postorder_stack(expr)
```

The `visit()` method creates a new expression node with children specified by `values`. The `visiting_potential_leaf()` method performs a `deepcopy()` on leaf nodes, which are native Python types or non-expression objects.
ExpressionReplacementVisitor Example

In this example, we describe an visitor class that replaces variables with scaled variables, using a mutable parameter that can be modified later. The following class:

```python
from pyomo.core.expr import current as EXPR

class ScalingVisitor(EXPR.ExpressionReplacementVisitor):
    def __init__(self, scale):
        super(ScalingVisitor, self).__init__()
        self.scale = scale

    def visiting_potential_leaf(self, node):
        # Clone leaf nodes in the expression tree
        if node.__class__ in native_numeric_types:
            return True, node
        if node.is_variable_type():
            return True, self.scale[id(node)]*node

        if isinstance(node, EXPR.LinearExpression):
            node_ = copy.deepcopy(node)
            node_.constant = node.constant
            node_.linear_vars = copy.copy(node.linear_vars)
            node_.linear_coefs = []
            for i,v in enumerate(node.linear_vars):
                node_.linear_coefs.append( node.linear_coefs[i]*self.scale[id(v)] )
            return True, node_

        return False, None
```

No `visit()` method needs to be defined. The `visiting_potential_leaf()` function identifies variable nodes and returns a product expression that contains a mutable parameter. The `LinearExpression` class has a different representation that embeds variables. Hence, this class must be handled in a separate condition that explicitly transforms this sub-expression.

```python
def scale_expression(expr, scale):
    # Create the visitor object
    visitor = ScalingVisitor(scale)
    # Scale the expression using the :func:`dfs_postorder_stack`
    # search method.
    return visitor.dfs_postorder_stack(expr)
```

The `scale_expression()` function is called with an expression and a dictionary, `scale`, that maps variable ID to model parameter. For example:
M = ConcreteModel()
M.x = Var(range(5))
M.p = Param(range(5), mutable=True)

scale={} for i in M.x:  
scale[id(M.x[i])] = M.p[i]

e = quicksum(M.x[i] for i in M.x)
f = scale_expression(e,scale)

print(f)
Pyomo is being increasingly used as a library to support Python scripts. This section describes library APIs for key elements of Pyomo’s core library. This documentation serves as a reference for both (1) Pyomo developers and (2) advanced users who are developing Python scripts using Pyomo.

14.1 Common Utilities

Pyomo provides a set of general-purpose utilities through pyomo.common. These utilities are self-contained and do not import or rely on any other parts of Pyomo.

14.1.1 pyomo.common.config

Core classes

<table>
<thead>
<tr>
<th>Class</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>ConfigDict</td>
<td>Store and manipulate a dictionary of configuration values.</td>
</tr>
<tr>
<td>ConfigList</td>
<td>Store and manipulate a list of configuration values.</td>
</tr>
<tr>
<td>ConfigValue</td>
<td>Store and manipulate a single configuration value.</td>
</tr>
</tbody>
</table>
Domain validators

<table>
<thead>
<tr>
<th>Domain</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>PositiveInt(val)</td>
<td>Domain validation function admitting strictly positive integers</td>
</tr>
<tr>
<td>NegativeInt(val)</td>
<td>Domain validation function admitting strictly negative integers</td>
</tr>
<tr>
<td>NonNegativeInt(val)</td>
<td>Domain validation function admitting integers ( \geq 0 )</td>
</tr>
<tr>
<td>NonPositiveInt(val)</td>
<td>Domain validation function admitting integers ( \leq 0 )</td>
</tr>
<tr>
<td>PositiveFloat(val)</td>
<td>Domain validation function admitting strictly positive numbers</td>
</tr>
<tr>
<td>NegativeFloat(val)</td>
<td>Domain validation function admitting strictly negative numbers</td>
</tr>
<tr>
<td>NonPositiveFloat(val)</td>
<td>Domain validation function admitting numbers less than or equal to 0</td>
</tr>
<tr>
<td>NonNegativeFloat(val)</td>
<td>Domain validation function admitting numbers greater than or equal to 0</td>
</tr>
<tr>
<td>In(domain[, cast])</td>
<td>Domain validation class admitting a Container of possible values</td>
</tr>
<tr>
<td>InEnum(domain)</td>
<td>Domain validation class admitting an enum value/name.</td>
</tr>
<tr>
<td>Path([basePath, expandPath])</td>
<td>Domain validator for path-like options.</td>
</tr>
<tr>
<td>PathList([basePath, expandPath])</td>
<td>Domain validator for a list of path-like objects.</td>
</tr>
<tr>
<td>DynamicImplicitDomain(callback)</td>
<td>Implicit domain that can return a custom domain based on the key.</td>
</tr>
</tbody>
</table>

```python
class pyomo.common.config.ConfigBase(
default=None, domain=None, description=None, doc=None, visibility=0)

class NoArgument

declare_as_argument(*args, **kwds)
   Map this Config item to an argparse argument.
   Valid arguments include all valid arguments to argparse’s ArgumentParser.add_argument() with the exception of `default`. In addition, you may provide a group keyword argument to either pass in a pre-defined option group or subparser, or else pass in the string name of a group, subparser, or (subparser, group).

display(content_filter=None, indent_spacing=2, ostream=None, visibility=None)

domain_name()

generate_documentation(block_start=None, block_end=None, item_start=None, item_body=None, item_end=None, indent_spacing=2, width=78, visibility=0, format='latex')

generate_yaml_template(indent_spacing=2, width=78, visibility=0)

import_argparse(parsed_args)

initialize_argparse(parser)

name(fully_qualified=False)

reset()

set_default_value(default)
```
set_domain(domain)

unused_user_values()

user_values()

class pyomo.common.config.ConfigDict(
    description=None, doc=None, implicit=False,
    implicit_domain=None, visibility=0)

Bases: ConfigBase, Mapping

Store and manipulate a dictionary of configuration values.

Parameters

- **description** (str, optional) – The short description of this list
- **doc** (str, optional) – The long documentation string for this list
- **implicit** (bool, optional) – If True, the ConfigDict will allow “implicitly” declared keys, that is, keys can be stored into the ConfigDict that were not previously declared using declare() or declare_from().
- **implicit_domain** (callable, optional) – The domain that will be used for any implicitly-declared keys. Follows the same rules as ConfigValue()’s domain.
- **visibility** (int, optional) – The visibility of this ConfigDict when generating templates and documentation. Visibility supports specification of “advanced” or “developer” options. ConfigDicts with visibility=0 (the default) will always be printed / included. ConfigDicts with higher visibility values will only be included when the generation method specifies a visibility greater than or equal to the visibility of this object.

add(name, config)

ccontent_filters = {'userdata', 'all', None}

declare(name, config)

declare_from(other, skip=None)

domain_name()

get(k, d) → D[k] if k in D, else d. d defaults to None.

items() → a set-like object providing a view on D’s items

iteritems()

    DEPRECATED.
    Deprecated since version 6.0: The iteritems method is deprecated. Use dict.keys().

iterkeys()

    DEPRECATED.
    Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()

    DEPRECATED.
    Deprecated since version 6.0: The itervalues method is deprecated. Use dict.keys().

keys() → a set-like object providing a view on D’s keys
reset()

**set_value**(value, skip_implicit=False)

**setdefault**(key, default=NOTSET)

**value**(accessValue=True)

**values**() \rightarrow an object providing a view on D's values

**class** pyomo.common.config.ConfigList(*args, **kwds)

**Bases:** ConfigBase, Sequence

Store and manipulate a list of configuration values.

**Parameters**

- **default** *(optional)* – The default value that this ConfigList will take if no value is provided. If default is a list or ConfigList, then each member is cast to the ConfigList’s domain to build the default value, otherwise the default is cast to the domain and forms a default list with a single element.

- **domain** *(callable, optional)* – The domain can be any callable that accepts a candidate value and returns the value converted to the desired type, optionally performing any data validation. The result will be stored / added to the ConfigList. Examples include type constructors like *int* or *float*. More complex domain examples include callable objects; for example, the In class that ensures that the value falls into an acceptable set or even a complete ConfigDict instance.

- **description** *(str, optional)* – The short description of this list

- **doc** *(str, optional)* – The long documentation string for this list

- **visibility** *(int, optional)* – The visibility of this ConfigList when generating templates and documentation. Visibility supports specification of “advanced” or “developer” options. ConfigLists with visibility=0 (the default) will always be printed / included. ConfigLists with higher visibility values will only be included when the generation method specifies a visibility greater than or equal to the visibility of this object.

**add**(value=NOTSET)

DEPRECATED.

Append the specified value to the list, casting as necessary.

Deprecated since version 5.7.2: ConfigList.add() has been deprecated. Use append()

**append**(value=NOTSET)

**get**(key, default=NOTSET)

**reset**()

**set_value**(value)

**value**(accessValue=True)

**class** pyomo.common.config.ConfigValue(*args, **kwds)

**Bases:** ConfigBase

Store and manipulate a single configuration value.

**Parameters**
- **default** *(optional)* – The default value that this ConfigValue will take if no value is provided.
- **domain** *(callable, optional)* – The domain can be any callable that accepts a candidate value and returns the value converted to the desired type, optionally performing any data validation. The result will be stored into the ConfigValue. Examples include type constructors like `int` or `float`. More complex domain examples include callable objects; for example, the `In` class that ensures that the value falls into an acceptable set or even a complete `ConfigDict` instance.
- **description** *(str, optional)* – The short description of this value
- **doc** *(str, optional)* – The long documentation string for this value
- **visibility** *(int, optional)* – The visibility of this ConfigValue when generating templates and documentation. Visibility supports specification of “advanced” or “developer” options. ConfigValues with visibility=0 (the default) will always be printed / included. ConfigValues with higher visibility values will only be included when the generation method specifies a visibility greater than or equal to the visibility of this object.

```python
set_value(value)
value(accessValue=True)
```

class pyomo.common.config.DynamicImplicitDomain(callback)

Implicit domain that can return a custom domain based on the key.

This provides a mechanism for managing plugin-like systems, where the key specifies a source for additional configuration information. For example, given the plugin module, `pyomo/common/tests/config_plugin.py`:

```python
# ___________________________________________________________________________
from pyomo.common.config import ConfigDict, ConfigValue
def get_configuration(config):
    ans = ConfigDict()
    ans.declare('key1', ConfigValue(default=0, domain=int))
    ans.declare('key2', ConfigValue(default=5, domain=str))
    return ans(config)

>>> def _pluginImporter(name, config):
...    mod = importlib.import_module(name)
...    return mod.get_configuration(config)
...>>> config = ConfigDict()
...>>> config.declare('plugins', ConfigDict(
...    implicit=True,
...    implicit_domain=DynamicImplicitDomain(_pluginImporter)))
<pyomo.common.config.ConfigDict object at ...>
...>>> config.plugins['pyomo.common.tests.config_plugin'] = {'key1': 5}
...>>> config.display()
plugins:
    pyomo.common.tests.config_plugin:
        key1: 5
        key2: '5'
```

**Note:** This initializer is only useful for the `ConfigDict implicit_domain` argument (and not for “regular”
Parameters

`callback(Callable[[str, object], ConfigBase])` – A callable (function) that is passed the ConfigDict key and value, and is expected to return the appropriate Config object (ConfigValue, ConfigList, or ConfigDict)

```py
pyomo.common.config.PosInt(val)
```
Domain validation function admitting strictly positive integers

This domain will admit positive integers \((n > 0)\), as well as any types that are convertible to positive integers.

```py
pyomo.common.config.NegInt(val)
```
Domain validation function admitting strictly negative integers

This domain will admit negative integers \((n < 0)\), as well as any types that are convertible to negative integers.

```py
pyomo.common.config.NonNegInt(val)
```
Domain validation function admitting integers \(\geq 0\)

This domain will admit non-negative integers \((n \geq 0)\), as well as any types that are convertible to non-negative integers.

```py
pyomo.common.config.NonPosInt(val)
```
Domain validation function admitting integers \(\leq 0\)

This domain will admit non-positive integers \((n \leq 0)\), as well as any types that are convertible to non-positive integers.

```py
pyomo.common.config.PosFloat(val)
```
Domain validation function admitting strictly positive numbers

This domain will admit positive floating point numbers \((n > 0)\), as well as any types that are convertible to positive floating point numbers.

```py
pyomo.common.config.NegFloat(val)
```
Domain validation function admitting strictly negative numbers

This domain will admit negative floating point numbers \((n < 0)\), as well as any types that are convertible to negative floating point numbers.

```py
pyomo.common.config.NonPosFloat(val)
```
Domain validation function admitting numbers less than or equal to 0

This domain will admit non-positive floating point numbers \((n \leq 0)\), as well as any types that are convertible to non-positive floating point numbers.

```py
pyomo.common.config.NonNegFloat(val)
```
Domain validation function admitting numbers greater than or equal to 0

This domain will admit non-negative floating point numbers \((n \geq 0)\), as well as any types that are convertible to non-negative floating point numbers.

```py
class pyomo.common.config.In(domain, cast=None)
```
Domain validation class admitting a Container of possible values

This will admit any value that is in the `domain` Container (i.e., `Container.__contains__()` returns True). Most common domains are list, set, and dict objects. If specified, incoming values are first passed to `cast()` to convert them to the appropriate type before looking them up in `domain`. 

---

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Parameters

- **domain** (*Container*) – The container that specifies the allowable values. Incoming values are passed to `domain.__contains__()`, and if `True` is returned, the value is accepted and returned.

- **cast** (*callable, optional*) – A callable object. If specified, incoming values are first passed to `cast`, and the resulting object is checked for membership in `domain`.

**Note:** For backwards compatibility, `In` accepts `enum.Enum` classes as `domain` Containers. If the domain is an Enum, then the constructor returns an instance of `InEnum`.

class pyomo.common.config.InEnum(domain)

Domain validation class admitting an enum value/name.

This will admit any value that is in the specified Enum, including Enum members, values, and string names. The incoming value will be automatically cast to an Enum member.

Parameters

- **domain** (*enum.Enum*) – The enum that incoming values should be mapped to.

class pyomo.common.config.Path(basePath=None, expandPath=None)

Domain validator for path-like options.

This will admit any object and convert it to a string. It will then expand any environment variables and leading usernames (e.g., “~myuser” or “~/”) appearing in either the value or the base path before concatenating the base path and value, expanding the path to an absolute path, and normalizing the path.

Parameters

- **basePath** (*None, str, ConfigValue*) – The base path that will be prepended to any non-absolute path values provided. If None, defaults to `Path.BasePath`.

- **expandPath** (*bool*) – If True, then the value will be expanded and normalized. If False, the string representation of the value will be returned unchanged. If None, `expandPath` will defer to the (negated) value of `Path.SuppressPathExpansion`.

class pyomo.common.config.PathList(basePath=None, expandPath=None)

Domain validator for a list of path-like objects.

This will admit any iterable or object convertible to a string. Iterable objects (other than strings) will have each member normalized using `Path`. Other types will be passed to `Path`, returning a list with the single resulting path.

Parameters

- **basePath** (*Union [None, str, ConfigValue]*) – The base path that will be prepended to any non-absolute path values provided. If None, defaults to `Path.BasePath`.

- **expandPath** (*bool*) – If True, then the value will be expanded and normalized. If False, the string representation of the value will be returned unchanged. If None, `expandPath` will defer to the (negated) value of `Path.SuppressPathExpansion`.
14.1.2 pyomo.common.dependencies

exception pyomo.common.dependencies.DeferredImportError

class pyomo.common.dependencies.ModuleUnavailable(name, message, version_error, import_error, package)

Mock object that raises a DeferredImportError upon attribute access

This object is returned by attempt_import() in lieu of the module in the case that the module import fails. Any attempts to access attributes on this object will raise a DeferredImportError exception.

Parameters

• name (str) – The module name that was being imported
• message (str) – The string message to return in the raised exception
• version_error (str) – A string to add to the message if the module failed to import because it did not match the required version
• import_error (str) – A string to add to the message documenting the Exception raised when the module failed to import.
• package (str) – The module name that originally attempted the import

mro()

Return a type’s method resolution order.

log_import_warning(logger='pyomo', msg=None)

Log the import error message to the specified logger

This will log the the import error message to the specified logger. If msg= is specified, it will override the default message passed to this instance of ModuleUnavailable.

generate_import_warning(logger='pyomo.common')

DEPRECATED.

Deprecated since version 6.0: use log_import_warning()

class pyomo.common.dependencies.DeferredImportModule(indicator, deferred_submodules, submodule_name)

Mock module object to support the deferred import of a module.

This object is returned by attempt_import() in lieu of the module when attempt_import() is called with defer_check=True. Any attempts to access attributes on this object will trigger the actual module import and return either the appropriate module attribute or else if the module import fails, raise a DeferredImportError exception.

mro()

Return a type’s method resolution order.

class pyomo.common.dependencies.DeferredImportIndicator(name, error_message, catch_exceptions, minimum_version, original_globals, callback, importer, deferred_submodules)

Placeholder indicating if an import was successful.

This object serves as a placeholder for the Boolean indicator if a deferred module import was successful. Casting this instance to bool will cause the import to be attempted. The actual import logic is here and not in the DeferredImportModule to reduce the number of attributes on the DeferredImportModule.
DeferredImportIndicator supports limited logical expressions using the & (and) and | (or) binary operators. Creating these expressions does not trigger the import of the corresponding DeferredImportModule instances, although casting the resulting expression to bool() will trigger any relevant imports.

pyomo.common.dependencies.attempt_import(name, error_message=None, only_catch_importerror=None, minimum_version=None, alt_names=None, callback=None, importer=None, defer_check=True, deferred_submodules=None, catch_exceptions=None)

Attempt to import the specified module.

This will attempt to import the specified module, returning a (module, available) tuple. If the import was successful, module will be the imported module and available will be True. If the import results in an exception, then module will be an instance of ModuleUnavailable and available will be False.

The following

>>> from pyomo.common.dependencies import attempt_import
>>> numpy, numpy_available = attempt_import('numpy')

Is roughly equivalent to

>>> from pyomo.common.dependencies import ModuleUnavailable
>>> try:
...     import numpy
...     numpy_available = True
... except ImportError as e:
...     numpy = ModuleUnavailable('numpy', 'Numpy is not available', '', str(e), globals()['__name__'])
...     numpy_available = False

The import can be “deferred” until the first time the code either attempts to access the module or checks the Boolean value of the available flag. This allows optional dependencies to be declared at the module scope but not imported until they are actually used by the module (thereby speeding up the initial package import). Deferred imports are handled by two helper classes (DeferredImportModule and DeferredImportIndicator). Upon actual import, DeferredImportIndicator.resolve() attempts to replace those objects (in both the local and original global namespaces) with the imported module and Boolean flag so that subsequent uses of the module do not incur any overhead due to the delayed import.

Parameters

- **name** (str) – The name of the module to import
- **error_message** (str, optional) – The message for the exception raised by ModuleUnavailable
- **only_catch_importerror** (bool, optional) – DEPRECATED: use catch_exceptions instead or only_catch_importerror. If True (the default), exceptions other than ImportError raised during module import will be reraised. If False, any exception will result in returning a ModuleUnavailable object. (deprecated in version 5.7.3)
- **minimum_version** (str, optional) – The minimum acceptable module version (retrieved from module.__version__)
- **alt_names** (list, optional) – DEPRECATED: alt_names no longer needs to be specified and is ignored. A list of common alternate names by which to look for this module in the globals() namespaces. For example, the alt_names for NumPy would be ['np']. (deprecated in version 6.0)
• **callback** *(function, optional)* – A function with the signature “fcn(module, available)” that will be called after the import is first attempted.

• **importer** *(function, optional)* – A function that will perform the import and return the imported module (or raise an `ImportError`). This is useful for cases where there are several equivalent modules and you want to import/return the first one that is available.

• **defer_check** *(bool, optional)* – If True (the default), then the attempted import is deferred until the first use of either the module or the availability flag. The method will return instances of `DeferredImportModule` and `DeferredImportIndicator`.

• **deferred_submodules** *(Iterable[str], optional)* – If provided, an iterable of submodule names within this module that can be accessed without triggering a deferred import of this module. For example, this module uses `deferred_submodules=['pyplot', 'pylab']` for matplotlib.

• **catch_exceptions** *(Iterable[Exception], optional)* – If provided, this is the list of exceptions that will be caught when importing the target module, resulting in `attempt_import` returning a `ModuleUnavailable` instance. The default is to only catch `ImportError`. This is useful when a module can regularly return additional exceptions during import.

Returns

• **module** – the imported module, or an instance of `ModuleUnavailable`, or an instance of `DeferredImportModule`

• **bool** – Boolean indicating if the module import succeeded or an instance of `DeferredImportIndicator`

---

```python
>>> scipy, scipy_available = attempt_import(
...     'scipy', callback=_finalize_scipy,
...     deferred_submodules=['stats', 'sparse', 'spatial', 'integrate'])

>>> declare_deferred_modules_as_importable(globals())
```

Which enables users to use:

```python
>>> import pyomo.common.dependencies.scipy.sparse as spa
```

If the deferred import has not yet been triggered, then the `DeferredImportModule` is returned and named `spa`. However, if the import has already been triggered, then `spa` will either be the `scipy.sparse` module, or a `ModuleUnavailable` instance.

---

`pyomo.common.dependencies.declare_deferred_modules_as_importable(globals_dict)`

Make all `DeferredImportModule` instances in `globals_dict` importable

This function will go through the specified `globals_dict` dictionary and add any instances of `DeferredImportModule` that it finds (and any of their deferred submodules) to `sys.modules` so that the modules can be imported through the `globals_dict` namespace.

For example, `pyomo/common/dependencies.py` declares:

```python
>>> scipy, scipy_available = attempt_import(
...     'scipy', callback=_finalize_scipy,
...     deferred_submodules=['stats', 'sparse', 'spatial', 'integrate'])

>>> declare_deferred_modules_as_importable(globals())
```

Which enables users to use:

```python
>>> import pyomo.common.dependencies.scipy.sparse as spa
```

If the deferred import has not yet been triggered, then the `DeferredImportModule` is returned and named `spa`. However, if the import has already been triggered, then `spa` will either be the `scipy.sparse` module, or a `ModuleUnavailable` instance.
14.1.3 pyomo.common.deprecation

This module provides utilities for deprecating functionality.

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>deprecated(msg, logger, version, remove_in)</code></td>
<td>Decorator to indicate that a function, method or class is deprecated.</td>
</tr>
<tr>
<td><code>deprecation_warning(msg[, logger, version, ...])</code></td>
<td>Standardized formatter for deprecation warnings</td>
</tr>
<tr>
<td><code>relocated_module(new_name[, msg, logger, ...])</code></td>
<td>Provide a deprecation path for moved / renamed modules</td>
</tr>
<tr>
<td><code>relocated_module_attribute(local, target, ...)</code></td>
<td>Provide a deprecation path for moved / renamed module attributes</td>
</tr>
<tr>
<td><code>RenamedClass(name, bases, classdict, *args, ...)</code></td>
<td>Metaclass to provide a deprecation path for renamed classes</td>
</tr>
</tbody>
</table>

**pyomo.common.deprecation.in_testing_environment()**

Return True if we are currently running in a “testing” environment

This currently includes if nose, nose2, pytest, or Sphinx are running (imported).

**pyomo.common.deprecation.deprecation_warning(msg, logger=None, version=None, remove_in=None, calling_frame=None)**

Standardized formatter for deprecation warnings

This is a standardized routine for formatting deprecation warnings so that things look consistent and “nice”.

**Parameters**

- `msg` (str) – the deprecation message to format
- `logger` (str) – the logger to use for emitting the warning (default: the calling pyomo package, or “pyomo’’)
- `version` (str) – [required] the version in which the decorated object was deprecated. General practice is to set version to ‘’ or ‘TBD’ during development and update it to the actual release as part of the release process.
- `remove_in` (str) – the version in which the decorated object will be removed from the code.
- `calling_frame` (frame) – the original frame context that triggered the deprecation warning.

**pyomo.common.deprecation.deprecated(msg=None, logger=None, version=None, remove_in=None)**

Decorator to indicate that a function, method or class is deprecated.

This decorator will cause a warning to be logged when the wrapped function or method is called, or when the deprecated class is constructed. This decorator also updates the target object’s docstring to indicate that it is deprecated.

**Parameters**

- `msg` (str) – a custom deprecation message (default: “This {function|class} has been deprecated and may be removed in a future release.”)
- `logger` (str) – the logger to use for emitting the warning (default: the calling pyomo package, or “pyomo’’)
- `version` (str) – [required] the version in which the decorated object was deprecated. General practice is to set version to ‘’ or ‘TBD’ during development and update it to the actual release as part of the release process.
- `remove_in` (str) – the version in which the decorated object will be removed from the code.
pyomo.common.deprecation.relocated_module(new_name, msg=None, logger=None, version=None, remove_in=None)

Provide a deprecation path for moved / renamed modules

Upon import, the old module (that called relocated_module()) will be replaced in sys.modules by an alias that points directly to the new module. As a result, the old module should have only two lines of executable Python code (the import of relocated_module and the call to it).

Parameters

- **new_name** (str) – The new (fully-qualified) module name
- **msg** (str) – A custom deprecation message.
- **logger** (str) – The logger to use for emitting the warning (default: the calling pyomo package, or “pyomo”) 
- **version** (str [required]) – The version in which the module was renamed or moved. General practice is to set version to ‘’ or ‘TBD’ during development and update it to the actual release as part of the release process.
- **remove_in** (str) – The version in which the module will be removed from the code.

Example

```python
>>> from pyomo.common.deprecation import relocated_module
>>> relocated_module('pyomo.common.deprecation', version='1.2.3')
WARNING: DEPRECATED: The '...' module has been moved to 'pyomo.common.deprecation'. Please update your import.
(deprecated in 1.2.3) ...
```

pyomo.common.deprecation.relocated_module_attribute(local, target, version, remove_in=None, msg=None)

Provide a deprecation path for moved / renamed module attributes

This function declares that a local module attribute has been moved to another location. For Python 3.7+, it leverages a module.__getattr__ method to manage the deferred import of the object from the new location (on request), as well as emitting the deprecation warning.

It contains backports of the __getattr__ functionality for earlier versions of Python (although the implementation for 3.5+ is more efficient than the implementation for 2.7+)

Parameters

- **local** (str) – The original (local) name of the relocated attribute
- **target** (str) – The new absolute import name of the relocated attribute 
- **version** (str) – The Pyomo version when this move was released (passed to deprecation_warning)
- **remove_in** (str) – The Pyomo version when this deprecation path will be removed (passed to deprecation_warning)
- **msg** (str) – If not None, then this specifies a custom deprecation message to be emitted when the attribute is accessed from its original location.
class pyomo.common.deprecation.RenamedClass(name, bases, classdict, *args, **kwargs)

Metaclass to provide a deprecation path for renamed classes

This metaclass provides a mechanism for renaming old classes while still preserving isinstance / issubclass relationships.

Examples

```python
>>> from pyomo.common.deprecation import RenamedClass
>>> class NewClass(object):
...     pass
>>> class OldClass(metaclass=RenamedClass):
...     __renamed__new_class__ = NewClass
...     __renamed__version__ = '6.0'

Deriving from the old class generates a warning:

```python
>>> class DerivedOldClass(OldClass):
...     pass
WARNING: DEPRECATED: Declaring class 'DerivedOldClass' derived from 'OldClass'. The class 'OldClass' has been renamed to 'NewClass'. (deprecated in 6.0) ...
```

As does instantiating the old class:

```python
>>> old = OldClass()
WARNING: DEPRECATED: Instantiating class 'OldClass'. The class 'OldClass' has been renamed to 'NewClass'. (deprecated in 6.0) ...
```

Finally, isinstance and issubclass still work, for example:

```python
>>> isinstance(old, NewClass)
True
>>> class NewSubclass(NewClass):
...     pass
>>> new = NewSubclass()
```  

```python
>>> isinstance(new, OldClass)
WARNING: DEPRECATED: Checking type relative to 'OldClass'. The class 'OldClass' has been renamed to 'NewClass'. (deprecated in 6.0) ...
True
```

14.1.4 pyomo.common.fileutils

This module provides general utilities for working with the file system
<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>this_file([stack_offset])</code></td>
<td>Returns the file name for the module that calls this function.</td>
</tr>
<tr>
<td><code>this_file_dir([stack_offset])</code></td>
<td>Returns the directory containing the module that calls this function.</td>
</tr>
<tr>
<td><code>find_path(name, validate[, cwd, mode, ext,...])</code></td>
<td>Locate a path, given a set of search parameters</td>
</tr>
<tr>
<td><code>find_file(filename[, cwd, mode, ext,...])</code></td>
<td>Locate a file, given a set of search parameters</td>
</tr>
<tr>
<td><code>find_dir(dirname[, cwd, mode, pathlist, ...])</code></td>
<td>Locate a directory, given a set of search parameters</td>
</tr>
<tr>
<td><code>find_library(libname[, cwd, include_PATH, ...])</code></td>
<td>Find a dynamic library using find_file to search typical locations.</td>
</tr>
<tr>
<td><code>find_executable(exename[, cwd, ...])</code></td>
<td>Find an executable using find_file to search typical locations.</td>
</tr>
<tr>
<td><code>import_file(path[, clear_cache, ...])</code></td>
<td>Import a module given the full path/filename of the file.</td>
</tr>
<tr>
<td><code>PathManager(finder, dataClass)</code></td>
<td>The PathManager defines a registry class for path locations</td>
</tr>
<tr>
<td><code>PathData(manager, name)</code></td>
<td>An object for storing and managing a PathManager path</td>
</tr>
</tbody>
</table>

pyomo.common.fileutils.\texttt{this\_file}(stack\_offset=1)

Returns the file name for the module that calls this function.

This function is more reliable than \texttt{\_file\_} on platforms like Windows and in situations where the program has called os.chdir().

pyomo.common.fileutils.\texttt{this\_file\_dir}(stack\_offset=1)

Returns the directory containing the module that calls this function.

pyomo.common.fileutils.\texttt{find\_path}(name, validate, cwd=True, mode=4, ext=None, pathlist=[], allow_pathlist_deep_references=True)

Locate a path, given a set of search parameters

**Parameters**

- `name (str)` – The name to locate. The name may contain references to a user’s home directory (~user), environment variables ($\{HOME\}/bin), and shell wildcards (? and *); all of which will be expanded.
- `validate (function)` – A function to call to validate the path (used by find_file and find_dir to discriminate files and directories)
- `cwd (bool)` – Start by looking in the current working directory [default: True]
- `mode (mask)` – If not None, only return entries that can be accessed for reading/writing/executing. Valid values are the inclusive OR of {os.R_OK, os.W_OK, os.X_OK} [default: os.R_OK]
- `ext (str or iterable of str)` – If not None, also look for name+ext [default: None]
- `pathlist (str or iterable of str)` – A list of strings containing paths to search, each string contains a single path. If pathlist is a string, then it is first split using os.pathsep to generate the pathlist [default: []].
- `allow_pathlist_deep_references (bool)` – If allow_pathlist_deep_references is True and the name appears to be a relative path, allow deep reference matches relative to directories in the pathlist (e.g., if name is foo/my.exe and /usr/bin is in the pathlist, then find_file() could return /usr/bin/foo/my.exe). If allow_pathlist_deep_references is False and the name appears to be a relative path, then only matches relative to the current directory are allowed (assuming cwd==True). [default: True]
Notes

find_path uses glob, so the path and/or name may contain wildcards. The first matching entry is returned.

```python
pyomo.common.fileutils.find_file(filename, cwd=True, mode=4, ext=None, pathlist=[], allow_pathlist_deep_references=True)
```

Locate a file, given a set of search parameters

**Parameters**

- `filename (str)` – The file name to locate. The file name may contain references to a user’s home directory (~user), environment variables (${HOME}/bin), and shell wildcards (? and *); all of which will be expanded.
- `cwd (bool)` – Start by looking in the current working directory [default: True]
- `mode (mask)` – If not None, only return files that can be accessed for reading/writing/executing. Valid values are the inclusive OR of {os.R_OK, os.W_OK, os.X_OK} [default: os.R_OK]
- `ext (str or iterable of str)` – If not None, also look for filename+ext [default: None]
- `pathlist (str or iterable of str)` – A list of strings containing paths to search, each string contains a single path. If pathlist is a string, then it is first split using os.pathsep to generate the pathlist [default: []].
- `allow_pathlist_deep_references (bool)` – If allow_pathlist_deep_references is True and the filename appears to be a relative path, allow deep reference matches relative to directories in the pathlist (e.g., if filename is foo/my.exe and /usr/bin is in the pathlist, then `find_file()` could return /usr/bin/foo/my.exe). If allow_pathlist_deep_references is False and the filename appears to be a relative path, then only matches relative to the current directory are allowed (assuming cwd==True). [default: True]

Notes

find_file uses glob, so the path and/or file name may contain wildcards. The first matching file is returned.

```python
pyomo.common.fileutils.find_dir(dirname, cwd=True, mode=4, pathlist=[], allow_pathlist_deep_references=True)
```

Locate a directory, given a set of search parameters

**Parameters**

- `dirname (str)` – The directory name to locate. The name may contain references to a user’s home directory (~user), environment variables (${HOME}/bin), and shell wildcards (? and *); all of which will be expanded.
- `cwd (bool)` – Start by looking in the current working directory [default: True]
- `mode (mask)` – If not None, only return directories that can be accessed for reading/writing/executing. Valid values are the inclusive OR of {os.R_OK, os.W_OK, os.X_OK} [default: os.R_OK]
- `pathlist (str or iterable of str)` – A list of strings containing paths to search, each string contains a single path. If pathlist is a string, then it is first split using os.pathsep to generate the pathlist [default: []].
- `allow_pathlist_deep_references (bool)` – If allow_pathlist_deep_references is True and the dirname appears to be a relative path, allow deep reference matches relative to directories in the pathlist (e.g., if dirname is foo/bar and /usr/bin is in the pathlist, then `find_dir()` could return /usr/bin/foo/bar). If allow_pathlist_deep_references is False and the dirname appears to be a relative path, then only matches relative to the current directory are allowed (assuming cwd==True). [default: True]
**find_dir()** could return `/usr/bin/foo/bar`. If `allow_pathlist_deep_references` is False and the dirname appears to be a relative path, then only matches relative to the current directory are allowed (assuming `cwd=True`). [default: True]

**Notes**

`find_dir` uses `glob`, so the path and/or directory name may contain wildcards. The first matching directory is returned.

```python
pyomo.common.fileutils.find_library(libname, cwd=True, include_PATH=True, pathlist=None)
```

Find a dynamic library using `find_file` to search typical locations.

Finds a specified library (file) by searching a specified set of paths. This routine will look for the specified file name, as well as looking for the filename followed by architecture-specific extensions (e.g., `.dll`, `.so`, or `.dylib`). Note that as this uses `find_file()`, the filename and search paths may contain wildcards.

If the explicit path search fails to locate a library, then this returns the result from passing the basename (with ‘lib’ and extension removed) to `ctypes.util.find_library()`

**Parameters**

- `libname (str)` – The library name to search for
- `cwd (bool)` – Start by looking in the current working directory [default: True]
- `include_PATH (bool)` – Include the executable search PATH at the end of the list of directories to search. [default: True]
- `pathlist (str or list of str)` – List of paths to search for the file. If None, then pathlist will default to the local Pyomo configuration library directory (and the local Pyomo binary directory if include_PATH is set) and the contents of LD_LIBRARY_PATH. If a string, then the string is split using os.pathsep. [default: None]

**Notes**

`find_library()` uses `find_file()` with `allow_pathlist_deep_references=True`, so libnames containing relative paths will be matched relative to all paths in pathlist.

```python
pyomo.common.fileutils.find_executable(exename, cwd=True, include_PATH=True, pathlist=None)
```

Find an executable using `find_file` to search typical locations.

Finds a specified executable by searching a specified set of paths. This routine will look for the specified file name, as well as looking for the filename followed by architecture-specific extensions (e.g., `.exe`). Note that as this uses `find_file()`, the filename and search paths may contain wildcards.

**Parameters**

- `exename (str)` – The executable file name to search for
- `cwd (bool)` – Start by looking in the current working directory [default: True]
- `include_PATH (bool)` – Include the executable search PATH at the end of the list of directories to search. [default: True]
- `pathlist (str or list of str)` – List of paths to search for the file. If None, then pathlist will default to the local Pyomo configuration binary directory if include_PATH is set and the contents of LD_LIBRARY_PATH. If a string, then the string is split using os.pathsep. [default: None]
Notes

find_executable() uses find_file() with allow_pathlist_deep_references=False, so search strings containing relative paths will only be matched relative to the current working directory. This prevents confusion in the case where a user called find_executable("./foo") and forgot to copy foo into the local directory, but this function picked up another foo in the user’s PATH that they did not want to use.

pyomo.common.fileutils.import_file(path, clear_cache=False, infer_package=True, module_name=None)
Import a module given the full path/filename of the file. Replaces import_file from pyutilib (Pyomo 6.0.0).
This function returns the module object that is created.

Parameters

- path (str) – Full path to .py file.
- clear_cache (bool) – Remove module if already loaded. The default is False.

class pyomo.common.fileutils.PathData(manager, name)
An object for storing and managing a PathManager path

path()
Return the full, normalized path to the registered path entry.
If the object is not found (or was marked “disabled”), path() returns None.

get_path()
DEPRECATED.
Deprecated since version 5.6.2: get_path() is deprecated; use pyomo.common.Executable(name).path()

disable()
Disable this path entry
This method “disables” this path entry by marking it as “not found”. Disabled entries return False for available() and None for path(). The disabled status will persist until the next call to rehash().

available()
Returns True if the registered path is available.
Entries are available if the object was found found in the search locations and has not been explicitly dis-
abled.

rehash()
Requery the location of this path entry
This method derives its name from the csh command of the same name, which rebuilds the hash table of
executables reachable through the PATH.

class pyomo.common.fileutils.ExecutableData(manager, name)
A PathData class specifically for executables.

property executable
Get (or set) the path to the executable

class pyomo.common.fileutils.PathManager(finder, dataClass)
The PathManager defines a registry class for path locations
The PathManager defines a class very similar to the CachedFactory class; however it does not register type
constructors. Instead, it registers instances of PathData (or ExecutableData). These contain the resolved
path to the directory object under which the PathData object was registered. We do not use the PyUtilib
register_executable and registered_executable functions so that we can automatically include Pyomo-specific locations in the search path (namely the PYOMO_CONFIG_DIR).

Users will generally interact with this class through global instances of this class (pyomo.common.Executable and pyomo.common.Library).

Users are not required or expected to register file names with the PathManager; they will be automatically registered upon first use. Generally, users interact through the path() and available() methods:

```python
>>> from pyomo.common import Executable
>>> if Executable('demo_exec_file').available():
...    loc = Executable('demo_exec_file').path()
...    print(os.path.isfile(loc))
True
>>> print(os.access(loc, os.X_OK))
True
```

For convenience, available() and path() are available by casting the PathData object returned from Executable or Library to either a bool or str:

```python
>>> if Executable('demo_exec_file'):
...    cmd = "%s --help" % Executable('demo_exec_file')
```

The PathManager caches the location / existence of the target directory entry. If something in the environment changes (e.g., the PATH) or the file is created or removed after the first time a client queried the location or availability, the PathManager will return incorrect information. You can cause the PathManager to refresh its cache by calling rehash() on either the PathData (for the single file) or the PathManager to refresh the cache for all files:

```python
>>> # refresh the cache for a single file
>>> Executable('demo_exec_file').rehash()
>>> # or all registered files
>>> Executable.rehash()
```

The Executable singleton looks for executables in the system PATH and in the list of directories specified by the pathlist attribute. Executable.pathlist defaults to a list containing the os.path.join(pyomo.common.envvar.PYOMO_CONFIG_DIR, 'bin').

The Library singleton looks for executables in the system LD_LIBRARY_PATH, PATH and in the list of directories specified by the pathlist attribute. Library.pathlist defaults to a list containing the os.path.join(pyomo.common.envvar.PYOMO_CONFIG_DIR, 'lib').

Users may also override the normal file resolution by explicitly setting the location using set_path():

```python
>>> Executable('demo_exec_file').set_path(os.path.join(
...    pyomo.common.envvar.PYOMO_CONFIG_DIR, 'bin', 'demo_exec_file'))
```

Explicitly setting the path is an absolute operation and will set the location whether or not that location points to an actual file. Additionally, the explicit location will persist through calls to rehash(). If you wish to remove the explicit executable location, call set_path(None):

```python
>>> Executable('demo_exec_file').set_path(None)
```

The Executable singleton uses ExecutableData, an extended form of the PathData class, which provides the executable property as an alias for path() and set_path():
>>> loc = Executable('demo_exec_file').executable
>>> print(os.path.isfile(loc))
True
>>> Executable('demo_exec_file').executable = os.path.join(
... pyomo.common.envvar.PYOMO_CONFIG_DIR, 'bin', 'demo_exec_file')
>>> Executable('demo_exec_file').executable = None

rehash()
Requery the location of all registered executables
This method derives its name from the csh command of the same name, which rebuilds the hash table of executables reachable through the PATH.

pyomo.common.fileutils.register_executable(name, validate=None)
DEPRECATED.
Deprecated since version 5.6.2: pyomo.common.register_executable(name) has been deprecated; explicit registration is no longer necessary

pyomo.common.fileutils.registered_executable(name)
DEPRECATED.
Deprecated since version 5.6.2: pyomo.common.registered_executable(name) has been deprecated; use pyomo.common.Executable(name).path() to get the path or pyomo.common.Executable(name).available() to get a bool indicating file availability. Equivalent results can be obtained by casting Executable(name) to string or bool.

pyomo.common.fileutils.unregister_executable(name)
DEPRECATED.
Deprecated since version 5.6.2: pyomo.common.unregister_executable(name) has been deprecated; use Executable(name).disable()

14.1.5 pyomo.common.formatting

This module provides general utilities for producing formatted I/O

<table>
<thead>
<tr>
<th>tostr(value[, quote_str])</th>
<th>Convert a value to a string</th>
</tr>
</thead>
<tbody>
<tr>
<td>tabular_writer(ostream, prefix, data, ...)</td>
<td>Output data in tabular form</td>
</tr>
<tr>
<td>StreamIndententer(ostream[, indent])</td>
<td>Mock-up of a file-like object that wraps another file-like object and indents all data using the specified string before passing it to the underlying file.</td>
</tr>
</tbody>
</table>

pyomo.common.formatting.tostr(value, quote_str=False)
Convert a value to a string
This function is a thin wrapper around str(value) to resolve a problematic __str__ implementation in the standard Python container types (tuple, list, and dict). Those classes implement __str__ the same as __repr__ (by calling repr() on each contained object). That is frequently undesirable, as you may wish the string representation of a container to contain the string representations of the contained objects.

This function generates string representations for native Python containers (tuple, list, and dict) that contains the string representations of the contained objects. In addition, it also applies the same special handling to any types that derive from the standard containers without overriding either __repr__ or __str__.

Parameters
• value (object) – the object to convert to a string
• quote_str (bool) – if True, and if value is a str, then return a “quoted string” (as generated by repr()). This is primarily used when recursively processing native Python containers.

Return type
str

pyomo.common.formatting.tabular_writer(ostream, prefix, data, header, row_generator)
Output data in tabular form

Parameters
• ostream (io.TextIOBase) – the stream to write to
• prefix (str) – prefix each generated line with this string
• data (iterable) – an iterable object that returns (key, value) pairs (e.g., from iteritems()) defining each row in the table
• header (List[str]) – list of column headers
• row_generator (function) – a function that accepts the key and value from data and returns either a tuple defining the entries for a single row, or a generator that returns a sequence of table rows to be output for the specified key

class pyomo.common.formatting.StreamIndenter(ostream, indent=' ')
Mock-up of a file-like object that wraps another file-like object and indents all data using the specified string before passing it to the underlying file. Since this presents a full file interface, StreamIndenter objects may be arbitrarily nested.

14.1.6 pyomo.common.tempfiles

class pyomo.common.tempfiles.TempfileManagerClass
A class for managing tempfile contexts
Pyomo declares a global instance of this class as TempfileManager:

```python
>>> from pyomo.common.tempfiles import TempfileManager
```

This class provides an interface for managing TempfileContext contexts. It implements a basic stack, where users can push() a new context (causing it to become the current “active” context) and pop() contexts off (optionally deleting all files associated with the context). In general usage, users will either use this class to create new tempfile contexts and use them explicitly (i.e., through a context manager):

```python
>>> import os
>>> with TempfileManager.new_context() as tempfile:
...     fd, fname = tempfile.mkstemp()
...     dname = tempfile.mkdtemp()
...     os.path.isfile(fname)
...     os.path.isdir(dname)
True
True
>>> os.path.exists(fname)
False
>>> os.path.exists(dname)
False
```
or through an implicit active context accessed through the manager class:

```python
>>> TempfileManager.push()
<pyomo.common.tempfiles.TempfileContext object ...>
>>> fname = TempfileManager.create_tempfile()
>>> dname = TempfileManager.create_tempdir()
>>> os.path.isfile(fname)
True
>>> os.path.isdir(dname)
True

>>> TempfileManager.pop()
<pyomo.common.tempfiles.TempfileContext object ...>
>>> os.path.exists(fname)
False
>>> os.path.exists(dname)
False
```

### context()

Return the current active TempfileContext.

Raises

TempfileContextError if there is not a current context.

### create_tempfile(suffix=None, prefix=None, text=False, dir=None)

Call TempfileContext.create_tempfile() on the active context

### create_tempdir(suffix=None, prefix=None, dir=None)

Call TempfileContext.create_tempdir() on the active context

### add_tempfile(filename, exists=True)

Call TempfileContext.add_tempfile() on the active context

### clear_tempfiles(remove=True)

Delete all temporary files and remove all contexts.

### sequential_files(ctr=0)

DEPRECATED.

Deprecated since version 6.2: The TempfileManager.sequential_files() method has been removed. All temporary files are created with guaranteed unique names. Users wishing sequentially numbered files should create a temporary (empty) directory using mkdtemp / create_tempdir and place the sequential files within it.

### new_context()

Create and return an new tempfile context

Returns

the newly-created tempfile context

Return type

TempfileContext

### push()

Create a new tempfile context and set it as the active context.

Returns

the newly-created tempfile context
Return type

`TempfileContext`

`pop(remove=True)`
Remove and release the active context

Parameters

- `remove (bool)` – If True, delete all managed files / directories

class `pyomo.common.tempfiles.TempfileContext(manager)`
A context for managing collections of temporary files

Instances of this class hold a “temporary file context”. That is, this records a collection of temporary file system objects that are all managed as a group. The most common use of the context is to ensure that all files are deleted when the context is released.

This class replicates a significant portion of the `tempfile` module interface.

Instances of this class may be used as context managers (with the temporary files / directories getting automatically deleted when the context manager exits).

Instances will also attempt to delete any temporary objects from the filesystem when the context falls out of scope (although this behavior is not guaranteed for instances existing when the interpreter is shutting down).

`mkstemp(suffix=None, prefix=None, dir=None, text=False)`
Create a unique temporary file using `tempfile.mkstemp()`
Parameters are handled as in `tempfile.mkstemp()`, with the exception that the new file is created in the directory returned by `gettempdir()`

Returns

- `fd (int)` – the opened file descriptor
- `fname (str or bytes)` – the absolute path to the new temporary file

`mkdtemp(suffix=None, prefix=None, dir=None)`
Create a unique temporary directory using `tempfile.mkdtemp()`
Parameters are handled as in `tempfile.mkdtemp()`, with the exception that the new file is created in the directory returned by `gettempdir()`

Returns

- `dname` – the absolute path to the new temporary directory

Gettempdir()
Return the default name of the directory used for temporary files.
This method returns the first non-null location returned from:

- This context’s `tempdir` (i.e., `self.tempdir`)
- This context’s manager’s `tempdir` (i.e., `self.manager().tempdir`)
- `tempfile.gettempdir()`

Returns

- `dir` – The default directory to use for creating temporary objects

Return type

`str`
gettempdirb()
    Same as gettempdir(), but the return value is bytes

gettempprefix()
    Return the filename prefix used to create temporary files.
    See tempfile.gettempprefix()

gettempprefixb()
    Same as gettempprefix(), but the return value is bytes

create_tempfile(suffix=None, prefix=None, text=False, dir=None)
    Create a unique temporary file.
    The file name is generated as in tempfile.mkstemp().
    Any file handles to the new file (e.g., from mkstemp()) are closed.
    Returns
        fname – The absolute path of the new file.
    Return type
        str or bytes

create_tempdir(suffix=None, prefix=None, dir=None)
    Create a unique temporary directory.
    The file name is generated as in tempfile.mkdtemp().
    Returns
        dname – The absolute path of the new directory.
    Return type
        str or bytes

add_tempfile(filename, exists=True)
    Declare the specified file/directory to be temporary.
    This adds the specified path as a “temporary” object to this context’s list of managed temporary paths (i.e.,
    it will be potentially be deleted when the context is released (see release()).
    Parameters
        • filename (str) – the file / directory name to be treated as temporary
        • exists (bool) – if True, the file / directory must already exist.

release(removable=True)
    Release this context
    This releases the current context, potentially deleting all managed temporary objects (files and directories),
    and resetting the context to generate unique names.
    Parameters
        • removable (bool) – If True, delete all managed files / directories
14.1.7 pyomo.common.timing

`pyomo.common.timing.report_timing(stream=True, level=20)`

Set reporting of Pyomo timing information.

**Parameters**

- `stream (bool, TextIOBase)` – The destination stream to emit timing information. If `True`, defaults to `sys.stdout`. If `False` or `None`, disables reporting of timing information.
- `level (int)` – The logging level for the timing logger

**class pyomo.common.timing.TicTocTimer(ostream=NOTSET, logger=None)**

A class to calculate and report elapsed time.

**Examples**

```python
>>> from pyomo.common.timing import TicTocTimer
>>> timer = TicTocTimer()
>>> timer.tic('starting timer')  # starts the elapsed time timer (from 0)
[ 0.00] starting timer
>>> # ... do task 1
>>> dT = timer.toc('task 1')
[+ 0.00] task 1
>>> print("elapsed time: \%0.1f" % dT)
elapsed time: 0.0
```

If no ostream or logger is provided, then output is printed to `sys.stdout`

**Parameters**

- `ostream (FILE)` – an optional output stream to print the timing information
- `logger (Logger)` – an optional output stream using the python logging package. Note: the timing logged using `logger.info()`

`tic(msg=NOTSET, *args, ostream=NOTSET, logger=NOTSET, level=NOTSET)`

Reset the tic/toc delta timer.

This resets the reference time from which the next delta time is calculated to the current time.

**Parameters**

- `msg (str)` – The message to print out. If not specified, then prints out “Resetting the tic/toc delta timer”; if msg is None, then no message is printed.
- `*args (tuple)` – optional positional arguments used for %-formatting the `msg`
- `ostream (FILE)` – an optional output stream (overrides the ostream provided when the class was constructed).
- `logger (Logger)` – an optional output stream using the python logging package (overrides the ostream provided when the class was constructed). Note: timing logged using `logger.info`
- `level (int)` – an optional logging output level.
toc(msg=NOTSET, *args, delta=True, ostream=NOTSET, logger=NOTSET, level=NOTSET)

Print out the elapsed time.

This resets the reference time from which the next delta time is calculated to the current time.

Parameters

- **msg** *(str)* – The message to print out. If not specified, then print out the file name, line number, and function that called this method; if msg is None, then no message is printed.

- ***args** *(tuple)* – optional positional arguments used for %-formatting the msg

- **delta** *(bool)* – print out the elapsed wall clock time since the last call to tic() (False) or since the most recent call to either tic() or toc() (True (default)).

- **ostream** *(FILE)* – an optional output stream (overrides the ostream provided when the class was constructed).

- **logger** *(Logger)* – an optional output stream using the python logging package (overrides the ostream provided when the class was constructed). Note: timing logged using level

- **level** *(int)* – an optional logging output level.

pyomo.common.timing.tic(msg=NOTSET, *args, ostream=NOTSET, logger=NOTSET, level=NOTSET)

Reset the global TicTocTimer instance.

See TicTocTimer.tic().

pyomo.common.timing.toc(msg=NOTSET, *args, delta=True, ostream=NOTSET, logger=NOTSET, level=NOTSET)

Print the elapsed time from the global TicTocTimer instance.

See TicTocTimer.toc().

class pyomo.common.timing.HierarchicalTimer

A class for hierarchical timing.

Examples

```python
>>> import time
>>> from pyomo.common.timing import HierarchicalTimer
>>> timer = HierarchicalTimer()
>>> timer.start('all')
>>> time.sleep(0.2)
>>> for i in range(10):
...    timer.start('a')
...    time.sleep(0.1)
...    for i in range(5):
...        timer.start('aa')
...        time.sleep(0.01)
...        timer.stop('aa')
...        timer.start('ab')
...        timer.stop('ab')
...        timer.stop('a')
...    timer.stop('a')
...>>> for i in range(10):
...    timer.start('b')
...    time.sleep(0.02)
```

(continues on next page)
... timer.stop('b')
...

```python
>>> timer.stop('all')
>>> print(timer)
```

<table>
<thead>
<tr>
<th>Identifier</th>
<th>ncalls</th>
<th>cumtime</th>
<th>percall</th>
<th>%</th>
</tr>
</thead>
<tbody>
<tr>
<td>all</td>
<td>1</td>
<td>2.248</td>
<td>2.248</td>
<td>100.0</td>
</tr>
<tr>
<td>a</td>
<td>10</td>
<td>1.787</td>
<td>0.179</td>
<td>79.5</td>
</tr>
<tr>
<td>aa</td>
<td>50</td>
<td>0.733</td>
<td>0.015</td>
<td>41.0</td>
</tr>
<tr>
<td>ab</td>
<td>10</td>
<td>0.000</td>
<td>0.000</td>
<td>0.0</td>
</tr>
<tr>
<td>other</td>
<td>n/a</td>
<td>1.055</td>
<td>n/a</td>
<td>59.0</td>
</tr>
<tr>
<td>b</td>
<td>10</td>
<td>0.248</td>
<td>0.025</td>
<td>11.0</td>
</tr>
<tr>
<td>other</td>
<td>n/a</td>
<td>0.213</td>
<td>n/a</td>
<td>9.5</td>
</tr>
</tbody>
</table>

The columns are:

- **ncalls**: The number of times the timer was started and stopped
- **cumtime**: The cumulative time (in seconds) the timer was active (started but not stopped)
- **percall**: cumtime (in seconds) / ncalls
- **“%”**: This is cumtime of the timer divided by cumtime of the parent timer times 100

```python
>>> print('a total time: %f' % timer.get_total_time('all.a'))
a total time: 1.902037
>>> print('ab num calls: %d' % timer.get_num_calls('all.a.ab'))
ab num calls: 10
>>> print('aa % time: %f' % timer.get_relative_percent_time('all.a.aa'))
aa % time: 44.144148
>>> print('aa % total: %f' % timer.get_total_percent_time('all.a.aa'))
aa % total: 35.976058
```

**Notes**

The `HierarchicalTimer` use a stack to track which timers are active at any point in time. Additionally, each timer has a dictionary of timers for its children timers. Consider

```python
>>> timer = HierarchicalTimer()
>>> timer.start('all')
>>> timer.start('a')
>>> timer.start('aa')
```

After the above code is run, `timer.stack` will be `['all', 'a', 'aa']` and `timer.timers` will have one key, 'all' and one value which will be a `_HierarchicalHelper`. The `_HierarchicalHelper` has its own
timers dictionary:

    {'a': _HierarchicalHelper}

and so on. This way, we can easily access any timer with something that looks like the stack. The logic is
recursive (although the code is not).

**start**(identifier)

Start incrementing the timer identified with identifier

Parameters

    identifier (str) – The name of the timer

**stop**(identifier)

Stop incrementing the timer identified with identifier

Parameters

    identifier (str) – The name of the timer

**reset()**

Completely reset the timer.

**get_total_time**(identifier)

Parameters

    identifier (str) – The full name of the timer including parent timers separated with dots.

Returns

    total_time – The total time spent with the specified timer active.

Return type

    float

**get_num_calls**(identifier)

Parameters

    identifier (str) – The full name of the timer including parent timers separated with dots.

Returns

    num_calls – The number of times start was called for the specified timer.

Return type

    int

**get_relative_percent_time**(identifier)

Parameters

    identifier (str) – The full name of the timer including parent timers separated with dots.

Returns

    percent_time – The percent of time spent in the specified timer relative to the timer’s immediate parent.

Return type

    float

**get_total_percent_time**(identifier)

Parameters

    identifier (str) – The full name of the timer including parent timers separated with dots.

Returns

    percent_time – The percent of time spent in the specified timer relative to the total time in all timers.
Return type
float

get_timers()

Returns
identifiers – Returns a list of all timer identifiers

Return type
list of str

14.2 AML Library Reference

The following modeling components make up the core of the Pyomo Algebraic Modeling Language (AML). These classes are all available through the `pyomo.environ` namespace.

<table>
<thead>
<tr>
<th>Class</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>ConcreteModel</code>(*)args,**kwds)</td>
<td>A concrete optimization model that does not defer construction of components.</td>
</tr>
<tr>
<td><code>AbstractModel</code>(*)args,**kwds)</td>
<td>An abstract optimization model that defers construction of components.</td>
</tr>
<tr>
<td><code>Block</code>(*)args,**kwds)</td>
<td>Blocks are indexed components that contain other components (including blocks).</td>
</tr>
<tr>
<td><code>Set</code>(*)args,**kwds)</td>
<td>A component used to index other Pyomo components.</td>
</tr>
<tr>
<td><code>RangeSet</code>(*)args,**kwds)</td>
<td>A set object that represents a set of numeric values</td>
</tr>
<tr>
<td><code>Param</code>(*)args,**kwds)</td>
<td>A parameter value, which may be defined over an index.</td>
</tr>
<tr>
<td><code>Var</code>(*)args,**kwargs)</td>
<td>A numeric variable, which may be defined over an index.</td>
</tr>
<tr>
<td><code>Objective</code>(*)args,**kwds)</td>
<td>This modeling component defines an objective expression.</td>
</tr>
<tr>
<td><code>Constraint</code>(*)args,**kwds)</td>
<td>This modeling component defines a constraint expression using a rule function.</td>
</tr>
<tr>
<td><code>ExternalFunction</code>(*)args,**kwargs)</td>
<td>Interface to an external (non-algebraic) function.</td>
</tr>
<tr>
<td><code>Reference</code>(reference[, ctype])</td>
<td>Creates a component that references other components</td>
</tr>
</tbody>
</table>

14.2.1 AML Component Documentation

class pyomo.environ.ConcreteModel(*args,**kwds)

    Bases: Model

    A concrete optimization model that does not defer construction of components.

    activate()

        Set the active attribute to True

    property active

        Return the active attribute

    active_blocks(*args,**kwargs)

        DEPRECATED.

        Deprecated since version 4.1.10486: The active_blocks method is deprecated. Use the Block.block_data_objects() method.
active_component_data(*args, **kwargs)
DEPRECATED.
Deprecation since version 4.1.10486: The active_component_data method is deprecated. Use the Block.component_data_objects() method.

active_components(*args, **kwargs)
DEPRECATED.
Deprecation since version 4.1.10486: The active_components method is deprecated. Use the Block.component_objects() method.

add_component(name, val)
Add a component ‘name’ to the block.
This method assumes that the attribute is not in the model.

all_blocks(*args, **kwargs)
DEPRECATED.
Deprecation since version 4.1.10486: The all_blocks method is deprecated. Use the Block.block_data_objects() method.

all_component_data(*args, **kwargs)
DEPRECATED.
Deprecation since version 4.1.10486: The all_component_data method is deprecated. Use the Block.component_data_objects() method.

all_components(*args, **kwargs)
DEPRECATED.
Deprecation since version 4.1.10486: The all_components method is deprecated. Use the Block.component_objects() method.

block_data_objects(active=None, sort=False, descend_into=True, descent_order=None)
Generator returning this block and any matching sub-blocks.
This is roughly equivalent to

iter(block for block in itertools.chain([self], self.component_data_objects(descend_into, ...)) if block.active == active)

Notes
The self block is always returned, regardless of the types indicated by descend_into.
The active flag is enforced on all blocks, including self.

Parameters

- active (None or bool) – If not None, filter components by the active flag
- sort (None or bool or SortComponents) – Iterate over the components in a specified sorted order
- descend_into (None or type or iterable) – Specifies the component types (ctypes) to return and to descend into. If True or None, defaults to (Block,). If False, only self is returned.
- **descent_order** *(None or TraversalStrategy)* – The strategy used to walk the block hierarchy. Defaults to *TraversalStrategy.PrefixDepthFirstSearch*.

**clear()**
Clear the data in this component

**clear_suffix_value**(suffix_or_name, expand=True)
Set the suffix value for this component data

**clone**(memo=None)
TODO

**cname**(*args, **kwds*)
DEPRECATED.
Depreciated since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

**collect_ctypes**(active=None, descend_into=True)
Count all component types stored on or under this block.

**Parameters**

- **active** *(True/None)* – Set to True to indicate that only active components should be counted. The default value of None indicates that all components (including those that have been deactivated) should be counted.

- **descend_into** *(bool)* – Indicates whether or not component types should be counted on sub-blocks. Default is True.

Returns: A set of component types.

**component**(name_or_object)
Return a child component of this block.

If passed a string, this will return the child component registered by that name. If passed a component, this will return that component IFF the component is a child of this block. Returns None on lookup failure.

**component_data_iterindex**(ctype=None, active=None, sort=False, descend_into=True, descent_order=None)
Return a generator that returns a tuple for each component data object in a block. By default, this generator recursively descends into sub-blocks. The tuple is

- (component name, index value), _ComponentData

**component_data_objects**(ctype=None, active=None, sort=False, descend_into=True, descent_order=None)
Return a generator that iterates through the component data objects for all components in a block. By default, this generator recursively descends into sub-blocks.

**component_map**(ctype=None, active=None, sort=False)
Returns a PseudoMap of the components in this block.

**Parameters**

- **ctype** *(None or type or iterable)* – Specifies the component types (ctypes) to include in the resulting PseudoMap
<table>
<thead>
<tr>
<th>None</th>
<th>All components</th>
</tr>
</thead>
<tbody>
<tr>
<td>type</td>
<td>A single component type</td>
</tr>
<tr>
<td>iterable</td>
<td>All component types in the iterable</td>
</tr>
</tbody>
</table>

- **active** *(None or bool)* – Filter components by the active flag

<table>
<thead>
<tr>
<th>None</th>
<th>Return all components</th>
</tr>
</thead>
<tbody>
<tr>
<td>True</td>
<td>Return only active components</td>
</tr>
<tr>
<td>False</td>
<td>Return only inactive components</td>
</tr>
</tbody>
</table>

- **sort** *(bool)* – Iterate over the components in a sorted order

<table>
<thead>
<tr>
<th>True</th>
<th>Iterate using Block.alphabetizeComponentAndIndex</th>
</tr>
</thead>
<tbody>
<tr>
<td>False</td>
<td>Iterate using Block.declarationOrder</td>
</tr>
</tbody>
</table>

**component_objects** *(ctype=None, active=None, sort=False, descend_into=True, descent_order=None)*

Return a generator that iterates through the component objects in a block. By default, the generator recursively descends into sub-blocks.

**compute_statistics** *(active=True)*

Compute model statistics

**construct** *(data=None)*

Initialize the block

**contains_component** *(ctype)*

Return True if the component type is in _ctypes and … TODO.

**create_instance** *(filename=None, data=None, name=None, namespace=None, namespaces=None, profile_memory=0, report_timing=False, **kwds)*

Create a concrete instance of an abstract model, possibly using data read in from a file.

**Parameters**

- **filename** *(str, optional)* – The name of a Pyomo Data File that will be used to load data into the model.
- **data** *(dict, optional)* – A dictionary containing initialization data for the model to be used if there is no filename
- **name** *(str, optional)* – The name given to the model.
- **namespace** *(str, optional)* – A namespace used to select data.
- **namespaces** *(list, optional)* – A list of namespaces used to select data.
- **profile_memory** *(int, optional)* – A number that indicates the profiling level.

**property ctype**

Return the class type for this component

**deactivate()**

Set the active attribute to False
del_component(name_or_object)
Delete a component from this block.

dim()
Return the dimension of the index

display(filename=None, ostream=None, prefix='')
Display values in the block

find_component(label_or_component)
Returns a component in the block given a name.

Parameters
label_or_component (str, Component, or ComponentUID) – The name of the component to find in this block. String or Component arguments are first converted to ComponentUID.

Returns
Component on the block identified by the ComponentUID. If a matching component is not found, None is returned.

Return type
Component

get_suffix_value(suffix_or_name, default=None)
Get the suffix value for this component data

glename(fully_qualified=False, name_buffer=None, relative_to=None)
Return a string with the component name and index

id_index_map()
Return an dictionary id->index for all ComponentData instances.

index()
Returns the index of this ComponentData instance relative to the parent component index set. None is returned if this instance does not have a parent component, or if - for some unknown reason - this instance does not belong to the parent component’s index set.

index_set()
Return the index set

is_component_type()
Return True if this class is a Pyomo component

is_constructed()
A boolean indicating whether or not all active components of the input model have been properly constructed.

is_expression_type(expression_system=None)
Return True if this numeric value is an expression

is_indexed()
Return true if this component is indexed

is_logical_type()
Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()
Return True if this numeric value is a named expression
is_numeric_type()
    Return True if this class is a Pyomo numeric object

is_parameter_type()
    Return False unless this class is a parameter object

is_reference()
    Return True if this component is a reference, where “reference” is interpreted as any component that does
    not own its own data.

is_variable_type()
    Return False unless this class is a variable object

items(ordered=False)
    Return an iterator of (index,data) component data tuples

    Parameters
        ordered (bool) – If True, then the items are returned in a deterministic order. If the under-
        lying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using
        sorted_robust().

iteritems()
    DEPRECATED.
    Return a list (index,data) tuples from the dictionary
    Deprecated since version 6.0: The iteritems method is deprecated. Use dict.items().

iterkeys()
    DEPRECATED.
    Return a list of keys in the dictionary
    Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
    DEPRECATED.
    Return a list of the component data objects in the dictionary
    Deprecated since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)
    Return an iterator over the component data keys

    This method sets the ordering of component data objects within this IndexedComponent container. For
    consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

    Parameters
        ordered (bool) – If True, then the keys are returned in a deterministic order. If the under-
        lying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using
        sorted_robust().

load(arg, namespaces=[None], profile_memory=0)
    Load the model with data from a file, dictionary or DataPortal object.

property local_name
    Get the component name only within the context of the immediate parent container.

model()
    Return the model of the component that owns this data.
property name
    Get the fully qualified component name.

parent_block()
    Return the parent of the component that owns this data.

parent_component()
    Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix="")
    Print component information

preprocess(preprocessor=None)
    DEPRECATED.
    Deprecated since version 6.0: The Model.preprocess() method is deprecated and no longer performs any
    actions

reclassify_component_type(name_or_object, new_ctype, preserve_declaration_order=True)
    TODO

reconstruct(data=None)
    REMOVED: reconstruct() was removed in Pyomo 6.0.
    Re-constructing model components was fragile and did not correctly update instances of the component
    used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users
    who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces,
    and who take the time to verify that the correct thing happens to their model can approximate the old
    behavior of reconstruct with:
    
      component.clear() component._constructed = False component.construct()

root_block()
    Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)
    Set the suffix value for this component data

set_value(val)
    Set the value of a scalar component.

to_dense_data()
    TODO

transfer_attributes_from(src)
    Transfer user-defined attributes from src to this block
    This transfers all components and user-defined attributes from the block or dictionary src and places them
    on this Block. Components are transferred in declaration order.
    If a Component on src is also declared on this block as either a Component or attribute, the local Component
    or attribute is replaced by the incoming component. If an attribute name on src matches a Component
    declared on this block, then the incoming attribute is passed to the local Component’s set_value() method.
    Attribute names appearing in this block’s _Block_reserved_words set will not be transferred (although
    Components will be).

    Parameters
    src (_BlockData or dict) – The Block or mapping that contains the new attributes to
    assign to this block.
**type()**

DEPRECATED.

Return the class type for this component

Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

**valid_model_component()**

Return True if this can be used as a model component.

**valid_problem_types()**

This method allows the pyomo.opt convert function to work with a Model object.

**values(ordered=False)**

Return an iterator of the component data objects

Parameters

ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

**write(filename=None, format=None, solver_capability=None, io_options={})**

Write the model to a file, with a given format.

---

**class pyomo.environ.AbstractModel(*args, **kwds)**

Bases: Model

An abstract optimization model that defers construction of components.

**activate()**

Set the active attribute to True

**property active**

Return the active attribute

**active_blocks(*args, **kwargs)**

DEPRECATED.

Deprecated since version 4.1.10486: The active_blocks method is deprecated. Use the Block.block_data_objects() method.

**active_component_data(*args, **kwargs)**

DEPRECATED.

Deprecated since version 4.1.10486: The active_component_data method is deprecated. Use the Block.component_data_objects() method.

**active_components(*args, **kwargs)**

DEPRECATED.

Deprecated since version 4.1.10486: The active_components method is deprecated. Use the Block.component_objects() method.

**add_component(name, val)**

Add a component ‘name’ to the block.

This method assumes that the attribute is not in the model.
all_blocks(*args, **kwargs)

DEPRECATED.

Deprecated since version 4.1.10486: The all_blocks method is deprecated. Use the Block.block_data_objects() method.

all_component_data(*args, **kwargs)

DEPRECATED.

Deprecated since version 4.1.10486: The all_component_data method is deprecated. Use the Block.component_data_objects() method.

all_components(*args, **kwargs)

DEPRECATED.

Deprecated since version 4.1.10486: The all_components method is deprecated. Use the Block.component_objects() method.

block_data_objects(active=None, sort=False, descend_into=True, descent_order=None)

Generator returning this block and any matching sub-blocks.

This is roughly equivalent to

```python
iter(block for block in itertools.chain([self], self.component_data_objects(descend_into, ...)) if block.active == active)
```

Notes

The `self` block is always returned, regardless of the types indicated by `descend_into`.

The active flag is enforced on all blocks, including `self`.

Parameters

- **active** *(None or bool)* – If not None, filter components by the active flag
- **sort** *(None or bool or SortComponents)* – Iterate over the components in a specified sorted order
- **descend_into** *(None or type or iterable)* – Specifies the component types (ctypes) to return and to descend into. If True or None, defaults to `(Block,)`. If False, only `self` is returned.
- **descent_order** *(None or TraversalStrategy)* – The strategy used to walk the block hierarchy. Defaults to `TraversalStrategy.PrefixDepthFirstSearch`.

clear()

Clear the data in this component

clear_suffix_value(suffix_or_name, expand=True)

Set the suffix value for this component data

close(memo=None)

TODO
cname(*args, **kwds)
DEPRECATED.

Deprecated since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

collect_ctypes(active=None, descend_into=True)
Count all component types stored on or under this block.

Parameters

- **active** *(True/None)* – Set to True to indicate that only active components should be counted. The default value of None indicates that all components (including those that have been deactivated) should be counted.

- **descend_into** *(bool)* – Indicates whether or not component types should be counted on sub-blocks. Default is True.

Returns: A set of component types.

component(name_or_object)
Return a child component of this block.

If passed a string, this will return the child component registered by that name. If passed a component, this will return that component IF the component is a child of this block. Returns None on lookup failure.

component_data_iterindex(ctype=None, active=None, sort=False, descend_into=True, descent_order=None)
Return a generator that returns a tuple for each component data object in a block. By default, this generator recursively descends into sub-blocks. The tuple is

```
((component name, index value), _ComponentData)
```

component_data_objects(ctype=None, active=None, sort=False, descend_into=True, descent_order=None)
Return a generator that iterates through the component data objects for all components in a block. By default, this generator recursively descends into sub-blocks.

component_map(ctype=None, active=None, sort=False)
Returns a PseudoMap of the components in this block.

Parameters

- **ctype** *(None or type or iterable)* – Specifies the component types (ctypes) to include in the resulting PseudoMap

<table>
<thead>
<tr>
<th>None</th>
<th>All components</th>
</tr>
</thead>
<tbody>
<tr>
<td>type</td>
<td>A single component type</td>
</tr>
<tr>
<td>iterable</td>
<td>All component types in the iterable</td>
</tr>
</tbody>
</table>

- **active** *(None or bool)* – Filter components by the active flag

| None | Return all components |
| True | Return only active components |
| False| Return only inactive components |
• `sort (bool)` – Iterate over the components in a sorted order

<table>
<thead>
<tr>
<th></th>
<th>Iterate using Block.alphabetizeComponentAndIndex</th>
</tr>
</thead>
<tbody>
<tr>
<td>True</td>
<td></td>
</tr>
<tr>
<td>False</td>
<td></td>
</tr>
</tbody>
</table>

`component_objects(ctype=None, active=None, sort=False, descend_into=True, descent_order=None)`
Return a generator that iterates through the component objects in a block. By default, the generator recursively descends into sub-blocks.

`compute_statistics(active=True)`
Compute model statistics

`construct(data=None)`
Initialize the block

`contains_component(ctype)`
Return True if the component type is in _ctypes and … TODO.

`create_instance(filename=None, data=None, name=None, namespace=None, namespaces=None, profile_memory=0, report_timing=False, **kwds)`
Create a concrete instance of an abstract model, possibly using data read in from a file.

**Parameters**

- `filename (str, optional)` – The name of a Pyomo Data File that will be used to load data into the model.
- `data (dict, optional)` – A dictionary containing initialization data for the model to be used if there is no filename
- `name (str, optional)` – The name given to the model.
- `namespace (str, optional)` – A namespace used to select data.
- `namespaces (list, optional)` – A list of namespaces used to select data.
- `profile_memory (int, optional)` – A number that indicates the profiling level.

**property ctype**
Return the class type for this component

`deactivate()`
Set the active attribute to False

`del_component(name_or_object)`
Delete a component from this block.

`dim()`
Return the dimension of the index

`display(filename=None, ostream=None, prefix='')`  
Display values in the block

`find_component(label_or_component)`
Returns a component in the block given a name.
Parameters

label_or_component (str, Component, or ComponentUID) – The name of the component to find in this block. String or Component arguments are first converted to ComponentUID.

Returns

Component on the block identified by the ComponentUID. If a matching component is not found, None is returned.

Return type

Component

get_suffix_value (suffix_or_name, default=None)

Get the suffix value for this component data

gasename (fully_qualified=False, name_buffer=None, relative_to=None)

Return a string with the component name and index

id_index_map ()

Return an dictionary id->index for all ComponentData instances.

index ()

Returns the index of this ComponentData instance relative to the parent component index set. None is returned if this instance does not have a parent component, or if - for some unknown reason - this instance does not belong to the parent component’s index set.

index_set ()

Return the index set

is_component_type ()

Return True if this class is a Pyomo component

is_constructed ()

A boolean indicating whether or not all active components of the input model have been properly constructed.

is_expression_type (expression_system=None)

Return True if this numeric value is an expression

is_indexed ()

Return true if this component is indexed

is_logical_type ()

Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type ()

Return True if this numeric value is a named expression

is_numeric_type ()

Return True if this class is a Pyomo numeric object

is_parameter_type ()

Return False unless this class is a parameter object

is_reference ()

Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.
is_variable_type()  
Return False unless this class is a variable object

items(ordered=False)  
Return an iterator of (index,data) component data tuples

Parameters
ordered (bool) – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using sorted_robust().

iteritems()  
DEPRECATED.
Return a list (index,data) tuples from the dictionary
Deprecated since version 6.0: The iteritems method is deprecated. Use dict.items().

iterkeys()  
DEPRECATED.
Return a list of keys in the dictionary
Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()  
DEPRECATED.
Return a list of the component data objects in the dictionary
Deprecated since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)  
Return an iterator over the component data keys
This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

Parameters
ordered (bool) – If True, then the keys are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using sorted_robust().

load(arg, namespaces=[None], profile_memory=0)  
Load the model with data from a file, dictionary or DataPortal object.

property local_name  
Get the component name only within the context of the immediate parent container.

model()  
Return the model of the component that owns this data.

property name  
Get the fully qualified component name.

parent_block()  
Return the parent of the component that owns this data.

parent_component()  
Returns the component associated with this object.
pprint(ostream=None, verbose=False, prefix="")
Print component information

preprocess(preprocessor=None)
DEPRECATED.
Deprecated since version 6.0: The Model.preprocess() method is deprecated and no longer performs any actions

reclassify_component_type(name_or_object, new_ctype, preserve_declaration_order=True)
TODO

reconstruct(data=None)
REMOVED: reconstruct() was removed in Pyomo 6.0.
Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:
    component.clear() component._constructed = False component.construct()

root_block()
Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)
Set the suffix value for this component data

set_value(val)
Set the value of a scalar component.

to_dense_data()
TODO

transfer_attributes_from(src)
Transfer user-defined attributes from src to this block
This transfers all components and user-defined attributes from the block or dictionary src and places them on this Block. Components are transferred in declaration order.

If a Component on src is also declared on this block as either a Component or attribute, the local Component or attribute is replaced by the incoming component. If an attribute name on src matches a Component declared on this block, then the incoming attribute is passed to the local Component’s set_value() method. Attribute names appearing in this block’s _Block_reserved_words set will not be transferred (although Components will be).

Parameters
src (_BlockData or dict) – The Block or mapping that contains the new attributes to assign to this block.

type()
DEPRECATED.
Return the class type for this component
Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()
Return True if this can be used as a model component.
valid_problem_types()

This method allows the pyomo.opt convert function to work with a Model object.

values(ordered=False)

Return an iterator of the component data objects

Parameters

ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

write(filename=None, format=None, solver_capability=None, io_options={})

Write the model to a file, with a given format.

class pyomo.environ.Block(*args, **kwds)

Bases: ActiveIndexedComponent

Blocks are indexed components that contain other components (including blocks). Blocks have a global attribute that defines whether construction is deferred. This applies to all components that they contain except blocks. Blocks contained by other blocks use their local attribute to determine whether construction is deferred.

activate()

Set the active attribute to True

property active

Return the active attribute

clear()

Clear the data in this component

clear_suffix_value(suffix_or_name, expand=True)

Clear the suffix value for this component data

cname(*args, **kwds)

DEPRECATED.

Deprecation since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

construct(data=None)

Initialize the block

property ctype

Return the class type for this component

deactivate()

Set the active attribute to False

dim()

Return the dimension of the index

display(filename=None, ostream=None, prefix='')

Display values in the block

get_suffix_value(suffix_or_name, default=None)

Get the suffix value for this component data
getname(fully_qualified=False, name_buffer=None, relative_to=None)

Returns the component name associated with this object.

Parameters

- fully_qualified (bool) – Generate full name from nested block names
- relative_to (Block) – Generate fully_qualified names relative to the specified block.

id_index_map()

Return an dictionary id->index for all ComponentData instances.

index_set()

Return the index set

is_component_type()

Return True if this class is a Pyomo component

is_constructed()

Return True if this class has been constructed

is_expression_type(expression_system=None)

Return True if this numeric value is an expression

is_indexed()

Return true if this component is indexed

is_logical_type()

Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()

Return True if this numeric value is a named expression

is_numeric_type()

Return True if this class is a Pyomo numeric object

is_parameter_type()

Return False unless this class is a parameter object

is_reference()

Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.

is_variable_type()

Return False unless this class is a variable object

items(ordered=False)

Return an iterator of (index,data) component data tuples

Parameters

- ordered (bool) – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using sorted_robust().

iteritems()

DEPRECATED.

Return a list (index,data) tuples from the dictionary

Deprecated since version 6.0: The iteritems method is deprecated. Use dict.items().
iterkeys()

DEPRECATED.

Return a list of keys in the dictionary

Deprecation since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()

DEPRECATED.

Return a list of the component data objects in the dictionary

Deprecation since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)

Return an iterator over the component data keys

This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

Parameters

ordered (bool) – If True, then the keys are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using sorted_robust().

property local_name

Get the component name only within the context of the immediate parent container.

model()

Returns the model associated with this object.

property name

Get the fully qualified component name.

parent_block()

Returns the parent of this object.

parent_component()

Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix='')

Print component information

reconstruct(data=None)

REMOVED: reconstruct() was removed in Pyomo 6.0.

Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:

component.clear() component._constructed = False component.construct()

root_block()

Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)

Set the suffix value for this component data
set_value(value)
   Set the value of a scalar component.

to_dense_data()
   TODO

type()
   DEPRECATED.
   Return the class type for this component
   Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()
   Return True if this can be used as a model component.

values(ordered=False)
   Return an iterator of the component data objects
   Parameters
      ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

class pyomo.environ.Constraint(*args, **kwds)
   Bases: ActiveIndexedComponent
   This modeling component defines a constraint expression using a rule function.

   Constructor arguments:
      expr
         A Pyomo expression for this constraint
      rule
         A function that is used to construct constraint expressions
      name
         A name for this component
      doc
         A text string describing this component

   Public class attributes:
      doc
         A text string describing this component
      name
         A name for this component
      active
         A boolean that is true if this component will be used to construct a model instance
      rule
         The rule used to initialize the constraint(s)

   Private class attributes:
      _constructed
         A boolean that is true if this component has been constructed
      _data
         A dictionary from the index set to component data objects
_index
    The set of valid indices

_implicit_subsets
    A tuple of set objects that represents the index set

_model
    A weakref to the model that owns this component

_parent
    A weakref to the parent block that owns this component

_type
    The class type for the derived subclass

activate()
    Set the active attribute to True

property active
    Return the active attribute

clear()
    Clear the data in this component

clear_suffix_value(suffix_or_name, expand=True)
    Clear the suffix value for this component data

cname(*args, **kwds)
    DEPRECATED.
    Deprecated since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

construct(data=None)
    Construct the expression(s) for this constraint.

property ctype
    Return the class type for this component

deactivate()
    Set the active attribute to False

dim()
    Return the dimension of the index

display(prefix='', ostream=None)
    Print component state information
    This duplicates logic in Component.pprint()

get_suffix_value(suffix_or_name, default=None)
    Get the suffix value for this component data

getname(fully_qualified=False, name_buffer=None, relative_to=None)
    Returns the component name associated with this object.

    Parameters
        * fully_qualified (bool) – Generate full name from nested block names
• **relative_to** *(Block)* – Generate fully_qualified names relative to the specified block.

**id_index_map()**

Return an dictionary id->index for all ComponentData instances.

**index_set()**

Return the index set

**is_component_type()**

Return True if this class is a Pyomo component

**is_constructed()**

Return True if this class has been constructed

**is_expression_type**(expression_system=None)

Return True if this numeric value is an expression

**is_indexed()**

Return true if this component is indexed

**is_logical_type()**

Return True if this class is a Pyomo Boolean value, variable, or expression.

**is_named_expression_type()**

Return True if this numeric value is a named expression

**is_numeric_type()**

Return True if this class is a Pyomo numeric object

**is_parameter_type()**

Return False unless this class is a parameter object

**is_reference()**

Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.

**is_variable_type()**

Return False unless this class is a variable object

**items**(ordered=False)

Return an iterator of (index,data) component data tuples

Parameters:

- **ordered** *(bool)* – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using `sorted_robust()`.

**iteritems()**

DEPRECATED.

Return a list (index, data) tuples from the dictionary

Deprecation since version 6.0: The iteritems method is deprecated. Use `dict.items()`.

**iterkeys()**

DEPRECATED.

Return a list of keys in the dictionary

Deprecation since version 6.0: The iterkeys method is deprecated. Use `dict.keys()`.
itervalues()
DEPRECATED.
Return a list of the component data objects in the dictionary
Deprecation since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)
Return an iterator over the component data keys
This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

Parameters
ordered (bool) – If True, then the keys are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using sorted_robust().

property local_name
Get the component name only within the context of the immediate parent container.

model()
Returns the model associated with this object.

property name
Get the fully qualified component name.

parent_block()
Returns the parent of this object.

parent_component()
Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix='')
Print component information

reconstruct(data=None)
REMOVED: reconstruct() was removed in Pyomo 6.0.
Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:

    component.clear() component._constructed = False component.construct()

root_block()
Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)
Set the suffix value for this component data

set_value(value)
Set the value of a scalar component.

to_dense_data()
TODO
type()
Return the class type for this component
Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()
Return True if this can be used as a model component.

values(ordered=False)
Return an iterator of the component data objects

Parameters
ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

class pyomo.environ.ExternalFunction(*args, **kwargs)
Bases: Component
Interface to an external (non-algebraic) function.

ExternalFunction provides an interface for declaring general user-provided functions, and then embedding calls to the external functions within Pyomo expressions.

Note: Just because you can express a Pyomo model with external functions does not mean that the resulting model is solvable. In particular, linear solvers do not accept external functions. The AMPL Solver Library (ASL) interface does support external functions for general nonlinear solvers compiled against it, but only allows functions in compiled libraries through the AMPLExternalFunction interface.

__init__(*args, **kwargs)
Construct a reference to an external function.

There are two fundamental interfaces supported by ExternalFunction: Python callback functions and AMPL external functions.

Python callback functions (PythonCallbackFunction interface)
Python callback functions can be specified one of two ways:
1. FGH interface:
   A single external function call with a signature matching the evaluate_fgh() method.

2. Independent functions:
   One to three functions that can evaluate the function value, gradient of the function (partial derivatives) with respect to its inputs, and the Hessian of the function (partial second derivatives). The function interface expects a function matching the prototype:

```python
def function(*args): float
```

The gradient and hessian interface expect functions matching the prototype:

```python
def gradient_or_hessian(args, fixed=None): List[float]
```
Where \texttt{args} is a tuple of function arguments and \texttt{fixed} is either \texttt{None} or a list of values equal in length to \texttt{args} indicating which arguments are currently fixed (\texttt{True}) or variable (\texttt{False}).

**ASL function libraries** (\texttt{AMPLExternalFunction} interface)

Pyomo can also call functions compiled as part of an AMPL External Function library (see the User-defined functions section in the Hooking your solver to AMPL report). Links to these functions are declared by creating an \texttt{ExternalFunction} and passing the compiled library name (or path) to the \texttt{library} keyword and the name of the function to the \texttt{function} keyword.

**property active**

Return the active attribute

**clear_suffix_value** (\texttt{suffix_or_name}, \texttt{expand=\texttt{True}})

Clear the suffix value for this component data

**cname** (*\texttt{args}, **\texttt{kwds}*)

DEPRECATED.

Deprecated since version 5.0: The \texttt{cname()} method has been renamed to \texttt{getname()}. The preferred method of obtaining a component name is to use the \texttt{.name} property, which returns the fully qualified component name. The \texttt{.local_name} property will return the component name only within the context of the immediate parent container.

**construct** (\texttt{data=\texttt{None}})

API definition for constructing components

**property ctype**

Return the class type for this component

**evaluate** (*\texttt{args}*)

Return the value of the function given the specified arguments

**Parameters**

\begin{itemize}
  \item \texttt{args} (\texttt{Iterable}) – Iterable containing the arguments to pass to the external function. Non-native type elements will be converted to a native value using the \texttt{value()} function.
\end{itemize}

**Returns**

The return value of the function evaluated at \texttt{args}

**Return type**

\texttt{float}

**evaluate_fgh** (*\texttt{args}, \texttt{fixed=\texttt{None}}, \texttt{fgh=\texttt{2}}*)

Evaluate the function and gradients given the specified arguments

This evaluates the function given the specified arguments returning a 3-tuple of (function value \(f\), list of first partial derivatives \(g\), and the upper triangle of the Hessian matrix \(h\)).

**Parameters**

\begin{itemize}
  \item \texttt{args} (\texttt{Iterable}) – Iterable containing the arguments to pass to the external function. Non-native type elements will be converted to a native value using the \texttt{value()} function.
  \item \texttt{fixed} (\texttt{Optional[List[bool]]}) – List of values indicating if the corresponding argument value is fixed. Any fixed indices are guaranteed to return 0 for first and second derivatives, regardless of what is computed by the external function.
  \item \texttt{fgh} (\{0, 1, 2\}) – What evaluations to return:
  \begin{itemize}
    \item 0: just return function evaluation
  \end{itemize}
\end{itemize}
- 1: return function and first derivatives
- 2: return function, first derivatives, and hessian matrix

Any return values not requested will be None.

Returns

• f (float) – The return value of the function evaluated at args
• g (List[float] or None) – The list of first partial derivatives
• h (List[float] or None) – The upper-triangle of the Hessian matrix (second partial derivatives), stored column-wise. Element $H_{i,j}$ (with $0 \leq i \leq j < N$) are mapped using $h[i + j * (j + 1) / 2] = H_{i,j}$.

get_arg_units()
Return the units for this ExternalFunctions arguments

get_suffix_value(suffix_or_name, default=None)
Get the suffix value for this component data

get_units()
Return the units for this ExternalFunction

getname(fully_qualified=False, name_buffer=None, relative_to=None)
Returns the component name associated with this object.

Parameters

• fully_qualified (bool) – Generate full name from nested block names
• relative_to (Block) – Generate fully_qualified names relative to the specified block.

is_component_type()
Return True if this class is a Pyomo component

is_constructed()
Return True if this class has been constructed

is_expression_type(expression_system=None)
Return True if this numeric value is an expression

is_indexed()
Return true if this component is indexed

is_logical_type()
Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()
Return True if this numeric value is a named expression

is_numeric_type()
Return True if this class is a Pyomo numeric object

is_parameter_type()
Return False unless this class is a parameter object

is_reference()
Return True if this object is a reference.
is_variable_type()
    Return False unless this class is a variable object

property local_name
    Get the component name only within the context of the immediate parent container.

model()
    Returns the model associated with this object.

property name
    Get the fully qualified component name.

parent_block()
    Returns the parent of this object.

parent_component()
    Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix='')
    Print component information

reconstruct(data=None)
    REMOVED: reconstruct() was removed in Pyomo 6.0.
    Re-constructing model components was fragile and did not correctly update instances of the component
    used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users
    who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and
    who take the time to verify that the correct thing happens to their model can approximate the old
    behavior of reconstruct with:
        component.clear() component._constructed = False component.construct()

root_block()
    Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)
    Set the suffix value for this component data

type()
    DEPRECATED.
    Return the class type for this component
    Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()
    Return True if this can be used as a model component.

class pyomo.environ.Objective(*args, **kwds)
Bases: ActiveIndexedComponent
    This modeling component defines an objective expression.
    Note that this is a subclass of NumericValue to allow objectives to be used as part of expressions.

Constructor arguments:
    expr
        A Pyomo expression for this objective

    rule
        A function that is used to construct objective expressions
sense
Indicate whether minimizing (the default) or maximizing

name
A name for this component

doc
A text string describing this component

Public class attributes:

doc
A text string describing this component

name
A name for this component

active
A boolean that is true if this component will be used to construct a model instance

rule
The rule used to initialize the objective(s)

sense
The objective sense

Private class attributes:

_constructed
A boolean that is true if this component has been constructed

_data
A dictionary from the index set to component data objects

_index
The set of valid indices

_implicit_subsets
A tuple of set objects that represents the index set

_model
A weakref to the model that owns this component

_parent
A weakref to the parent block that owns this component

_type
The class type for the derived subclass

activate()
Set the active attribute to True

property active
Return the active attribute

clear()
Clear the data in this component

clear_suffix_value(suffix_or_name, expand=True)
Clear the suffix value for this component data
**cname**(*args, **kwds*)

DEPRECATED.

Deprecated since version 5.0: The `cname()` method has been renamed to `getname()`. The preferred method of obtaining a component name is to use the `.name` property, which returns the fully qualified component name. The `.local_name` property will return the component name only within the context of the immediate parent container.

**construct**(*data=None*)

Construct the expression(s) for this objective.

**property ctype**

Return the class type for this component

**deactivate**()

Set the active attribute to False

**dim**()

Return the dimension of the index

**display**(*prefix='\'', ostream=None*)

Provide a verbose display of this object

**get_suffix_value**(*suffix_or_name, default=None*)

Get the suffix value for this component data

**getname**(*fullyQualified=False, nameBuffer=None, relativeTo=None*)

Returns the component name associated with this object.

**Parameters**

- **fullyQualified** *(bool)* – Generate full name from nested block names
- **relativeTo** *(Block)* – Generate fullyQualified names relative to the specified block.

**id_index_map**()

Return an dictionary `id->index` for all ComponentData instances.

**index_set**()

Return the index set

**is_component_type**()

Return True if this class is a Pyomo component

**is_constructed**()

Return True if this class has been constructed

**is_expression_type**(*expressionSystem=None*)

Return True if this numeric value is an expression

**is_indexed**()

Return true if this component is indexed

**is_logical_type**()

Return True if this class is a Pyomo Boolean value, variable, or expression.

**is_named_expression_type**()

Return True if this numeric value is a named expression
is_numeric_type()
    Return True if this class is a Pyomo numeric object

is_parameter_type()
    Return False unless this class is a parameter object

is_reference()
    Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.

is_variable_type()
    Return False unless this class is a variable object

items(ordered=False)
    Return an iterator of (index, data) component data tuples

    Parameters
    ordered (bool) – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using sorted_robust().

iteritems()
    DEPRECATED.
    Return a list (index, data) tuples from the dictionary
    Deprecated since version 6.0: The iteritems method is deprecated. Use dict.items().

iterkeys()
    DEPRECATED.
    Return a list of keys in the dictionary
    Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
    DEPRECATED.
    Return a list of the component data objects in the dictionary
    Deprecate since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)
    Return an iterator over the component data keys

    This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

    Parameters
    ordered (bool) – If True, then the keys are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using sorted_robust().

property local_name
    Get the component name only within the context of the immediate parent container.

model()
    Returns the model associated with this object.

property name
    Get the fully qualified component name.
parent_block()  
Returns the parent of this object.

parent_component()  
Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix='')  
Print component information

reconstruct(data=None)  
REMOVED: reconstruct() was removed in Pyomo 6.0.

Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:

    component.clear() component._constructed = False component.construct()

root_block()  
Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)  
Set the suffix value for this component data

set_value(value)  
Set the value of a scalar component.

to_dense_data()  
TODO

type()  
DEPRECATED.

Return the class type for this component

Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()  
Return True if this can be used as a model component.

values(ordered=False)  
Return an iterator of the component data objects

Parameters
    ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

class pyomo.environ.Param(*args, **kwds)  
Bases: IndexedComponent, IndexedComponent_NDArrayMixin

A parameter value, which may be defined over an index.

Constructor Arguments:

domain  
A set that defines the type of values that each parameter must be.
within
A set that defines the type of values that each parameter must be.

validate
A rule for validating this parameter w.r.t. data that exists in the model

default
A scalar, rule, or dictionary that defines default values for this parameter

initialize
A dictionary or rule for setting up this parameter with existing model data

unit: pyomo unit expression
An expression containing the units for the parameter

mutable: boolean
Flag indicating if the value of the parameter may change between calls to a solver. Defaults to False

name
Name for this component.

doc
Text describing this component.

class NoValue
Bases: object
A dummy type that is pickle-safe that we can use as the default value for Params to indicate that no valid value is present.

property active
Return the active attribute

clear()
Clear the data in this component

clear_suffix_value(suffix_or_name, expand=True)
Clear the suffix value for this component data

cname(*args, **kwds)
DEPRECATED.
Deprecation since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

construct(data=None)
Initialize this component.

A parameter is constructed using the initial data or the data loaded from an external source. We first set all the values based on self._rule, and then allow the data dictionary to overwrite anything.

Note that we allow an undefined Param value to be constructed. We throw an exception if a user tries to use an uninitialized Param.

property ctype
Return the class type for this component
default()
    Return the value of the parameter default.
    
    Possible values:
    
    Param.NoValue
        No default value is provided.
    
    Numeric
        A constant value that is the default value for all undefined parameters.
    
    Function
        f(model, i) returns the value for the default value for parameter i

dim()
    Return the dimension of the index

extract_values()
    A utility to extract all index-value pairs defined for this parameter, returned as a dictionary.
    
    This method is useful in contexts where key iteration and repeated __getitem__ calls are too expensive to
    extract the contents of a parameter.

extract_values_sparse()
    A utility to extract all index-value pairs defined with non-default values, returned as a dictionary.
    
    This method is useful in contexts where key iteration and repeated __getitem__ calls are too expensive to
    extract the contents of a parameter.

get_suffix_value(suffix_or_name, default=None)
    Get the suffix value for this component data

generate_name(fully_qualified=False, name_buffer=None, relative_to=None)
    Returns the component name associated with this object.
    
    Parameters
    
    • fully_qualified (bool) – Generate full name from nested block names
    • relative_to (Block) – Generate fully_qualified names relative to the specified block.

id_index_map()
    Return an dictionary id->index for all ComponentData instances.

index_set()
    Return the index set

is_component_type()
    Return True if this class is a Pyomo component

is_constructed()
    Return True if this class has been constructed

is_expression_type(expression_system=None)
    Return True if this numeric value is an expression

is_indexed()
    Return true if this component is indexed
is_logical_type()
Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()
Return True if this numeric value is a named expression

is_numeric_type()
Return True if this class is a Pyomo numeric object

is_parameter_type()
Return False unless this class is a parameter object

is_reference()
Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.

is_variable_type()
Return False unless this class is a variable object

items(ordered=False)
Return an iterator of (index, data) component data tuples

Parameters
ordered (bool) – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using sorted_robust().

iteritems()
DEPRECATED.
Return a list (index, data) tuples from the dictionary
Deprecation since version 6.0: The iteritems method is deprecated. Use dict.items().

iterkeys()
DEPRECATED.
Return a list of keys in the dictionary
Deprecation since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
DEPRECATED.
Return a list of the component data objects in the dictionary
Deprecation since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)
Return an iterator over the component data keys

This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

Parameters
ordered (bool) – If True, then the keys are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using sorted_robust().

property local_name
Get the component name only within the context of the immediate parent container.
model()
    Returns the model associated with this object.

property name
    Get the fully qualified component name.

parent_block()
    Returns the parent of this object.

parent_component()
    Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix="")
    Print component information

reconstruct(data=None)
    REMOVED: reconstruct() was removed in Pyomo 6.0.
    Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:

    component.clear() component._constructed = False component.construct()

root_block()
    Return self.model()

set_default(val)
    Perform error checks and then set the default value for this parameter.
    NOTE: this test will not validate the value of function return values.

set_suffix_value(suffix_or_name, value, expand=True)
    Set the suffix value for this component data

set_value(value)
    Set the value of a scalar component.

sparse_items()
    Return a list (index,data) tuples for defined parameters

sparse_iteritems()
    Return an iterator of (index,data) tuples for defined parameters

sparse_iterkeys()
    Return an iterator for the keys in the defined parameters

sparse_itervalues()
    Return an iterator for the defined param data objects

sparse_keys()
    Return a list of keys in the defined parameters

sparse_values()
    Return a list of the defined param data objects
store_values(new_values, check=True)
    A utility to update a Param with a dictionary or scalar.
    If check=True, then both the index and value are checked through the __getitem__ method. Using check=False should only be used by developers!

to_dense_data()
    TODO

type()
    DEPRECATED.
    Return the class type for this component
    Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()
    Return True if this can be used as a model component.

values(ordered=False)
    Return an iterator of the component data objects
    Parameters
    ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

class pyomo.environ.RangeSet(*args, **kwds)
    Bases: Component
    A set object that represents a set of numeric values
    RangeSet objects are based around NumericRange objects, which include support for non-finite ranges (both continuous and unbounded). Similarly, boutique ranges (like semi-continuous domains) can be represented, e.g.:

>>> from pyomo.core.base.range import NumericRange
>>> from pyomo.environ import RangeSet
>>> print(RangeSet(ranges=(NumericRange(0,0,0), NumericRange(1,100,0))))
([0] | [1..100])

The RangeSet object continues to support the notation for specifying discrete ranges using “[first=1], last, [step=1]” values:

>>> r = RangeSet(3)
>>> print(r)
[1:3]
>>> print(list(r))
[1, 2, 3]

>>> r = RangeSet(2, 5)
>>> print(r)
[2:5]
>>> print(list(r))
[2, 3, 4, 5]

>>> r = RangeSet(2, 5, 2)
>>> print(r)

(continues on next page)
By implementing RangeSet using NumericRanges, the global Sets (like \textit{Reals}, \textit{Integers}, \textit{PositiveReals}, etc.) are trivial instances of a RangeSet and support all Set operations.

\textbf{Parameters}

- \texttt{*args (int / float / None)} – The range defined by ([\texttt{start}=1], end, [\texttt{step}=1]). If only a single positional parameter, \texttt{end} is supplied, then the RangeSet will be the integers starting at 1 up through and including end. Providing two positional arguments, \texttt{x} and \texttt{y}, will result in a range starting at \texttt{x} up to and including \texttt{y}, incrementing by 1. Providing a 3-tuple enables the specification of a step other than 1.
- \texttt{finite (bool, optional)} – This sets if this range is finite (discrete and bounded) or infinite
- \texttt{ranges (iterable, optional)} – The list of range objects that compose this RangeSet
- \texttt{bounds (tuple, optional)} – The lower and upper bounds of values that are admissible in this RangeSet
- \texttt{filter (function, optional)} – Function (rule) that returns True if the specified value is in the RangeSet or False if it is not.
- \texttt{validate (function, optional)} – Data validation function (rule). The function will be called for every data member of the set, and if it returns False, a \texttt{ValueError} will be raised.
- \texttt{name (str, optional)} – Name for this component.
- \texttt{doc (str, optional)} – Text describing this component.

\textbf{property active}

Return the active attribute

\textbf{clear_suffix_value(suffix_or_name, expand=True)}

Clear the suffix value for this component data

\textbf{cname(*args, **kwds)}

DEPRECATED.

Deprecated since version 5.0: The \texttt{cname()} method has been renamed to \texttt{getname()}. The preferred method of obtaining a component name is to use the .\texttt{name} property, which returns the fully qualified component name. The .\texttt{local_name} property will return the component name only within the context of the immediate parent container.

\textbf{construct(data=None)}

API definition for constructing components

\textbf{property cttype}

Return the class type for this component
get_suffix_value(suffix_or_name, default=None)
Get the suffix value for this component data

getname(fully_qualified=False, name_buffer=None, relative_to=None)
Returns the component name associated with this object.

Parameters
• fully_qualified (bool) – Generate full name from nested block names
• relative_to (Block) – Generate fully_qualified names relative to the specified block.

is_component_type()
Return True if this class is a Pyomo component

is_constructed()
Return True if this class has been constructed

is_expression_type(expression_system=None)
Return True if this numeric value is an expression

is_indexed()
Return true if this component is indexed

is_logical_type()
Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()
Return True if this numeric value is a named expression

is_numeric_type()
Return True if this class is a Pyomo numeric object

is_parameter_type()
Return False unless this class is a parameter object

is_reference()
Return True if this object is a reference.

is_variable_type()
Return False unless this class is a variable object

property local_name
Get the component name only within the context of the immediate parent container.

model()
Returns the model associated with this object.

property name
Get the fully qualified component name.

parent_block()
Returns the parent of this object.

parent_component()
Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix='')
Print component information
reconstruct (data=None)  
REMOVED: reconstruct() was removed in Pyomo 6.0.

Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:

    component.clear() component._constructed = False component.construct()

root_block()  
Return self.model()

set_suffix_value (suffix_or_name, value, expand=True)  
Set the suffix value for this component data

type()  
DEPRECATED.

Return the class type for this component

Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

valid_model_component()  
Return True if this can be used as a model component.

pyomo.environ.Reference (reference, ctype=NOTSET)  
Creates a component that references other components

Reference generates a reference component; that is, an indexed component that does not contain data, but instead references data stored in other components as defined by a component slice. The ctype parameter sets the Component.type() of the resulting indexed component. If the ctype parameter is not set and all data identified by the slice (at construction time) share a common Component.type(), then that type is assumed. If either the ctype parameter is None or the data has more than one ctype, the resulting indexed component will have a ctype of IndexedComponent.

If the indices associated with wildcards in the component slice all refer to the same Set objects for all data identified by the slice, then the resulting indexed component will be indexed by the product of those sets. However, if all data do not share common set objects, or only a subset of indices in a multidimensional set appear as wildcards, then the resulting indexed component will be indexed by a SetOf containing a _ReferenceSet for the slice.

Parameters

- reference (IndexedComponent_slice) – component slice that defines the data to include in the Reference component

- ctype (type [optional]) – the type used to create the resulting indexed component. If not specified, the data’s ctype will be used (if all data share a common ctype). If multiple data ctypes are found or type is None, then IndexedComponent will be used.
Examples

```python
>>> from pyomo.environ import *
>>> m = ConcreteModel()
>>> @m.Block([1,2],[3,4])
... def b(b,i,j):
...     b.x = Var(bounds=(i,j))
...
>>> m.r1 = Reference(m.b[:,:,].x)
>>> m.r1.pprint()
```
```
r1 : Size=4, Index=r1_index, ReferenceTo=b[:,:,].x
    Key : Lower : Value : Upper : Fixed : Stale : Domain
         (1, 3) : 1 : None : 3 : False : True : Reals
         (1, 4) : 1 : None : 4 : False : True : Reals
         (2, 3) : 2 : None : 3 : False : True : Reals
         (2, 4) : 2 : None : 4 : False : True : Reals
```

Reference components may also refer to subsets of the original data:

```python
>>> m.r2 = Reference(m.b[:,3].x)
>>> m.r2.pprint()
```
```
r2 : Size=2, Index=b_index_0, ReferenceTo=b[:, 3].x
    Key : Lower : Value : Upper : Fixed : Stale : Domain
          1 : 1 : None : 3 : False : True : Reals
          2 : 2 : None : 3 : False : True : Reals
```

Reference components may have wildcards at multiple levels of the model hierarchy:

```python
>>> m = ConcreteModel()
>>> @m.Block([1,2])
... def b(b,i):
...     b.x = Var([3,4], bounds=(i,None))
...
>>> m.r3 = Reference(m.b[:,:].x[:,:])
>>> m.r3.pprint()
```
```
r3 : Size=4, Index=r3_index, ReferenceTo=b[:,:].x[:,:]
    Key : Lower : Value : Upper : Fixed : Stale : Domain
          (1, 3) : 1 : None : None : False : True : Reals
          (1, 4) : 1 : None : None : False : True : Reals
          (2, 3) : 2 : None : None : False : True : Reals
          (2, 4) : 2 : None : None : False : True : Reals
```

The resulting reference component may be used just like any other component. Changes to the stored data will be reflected in the original objects:

```python
>>> m.r3[1,4] = 10
>>> m.b[1].x.pprint()
```
```
x : Size=2, Index=b[1].x_index
    Key : Lower : Value : Upper : Fixed : Stale : Domain
          3 : 1 : None : None : False : True : Reals
          4 : 1 : 10 : None : False : False : Reals
```

class pyomo.environ.Set(*args, **kwds)
Bases: IndexedComponent
A component used to index other Pyomo components.

This class provides a Pyomo component that is API-compatible with Python set objects, with additional features, including:

1. Member validation and filtering. The user can declare domains and provide callback functions to validate set members and to filter (ignore) potential members.
2. Set expressions. Operations on Set objects (&, |, *, ^) produce Set expressions that preserve their references to the original Set objects so that updating the argument Sets implicitly updates the Set operator instance.
3. Support for set operations with RangeSet instances (both finite and non-finite ranges).

**Parameters**

- **initialize** (initializer(iterable), optional) – The initial values to store in the Set when it is constructed. Values passed to initialize may be overridden by data passed to the `construct()` method.
- **dimen** (initializer(int), optional) – Specify the Set’s arity (the required tuple length for all members of the Set), or None if no arity is enforced.
- **ordered** (bool or Set.InsertionOrder or Set.SortedOrder or function) – Specifies whether the set is ordered. Possible values are:
  - False: Unordered
  - True: Ordered by insertion order
  - Set.InsertionOrder: Ordered by insertion order [default]
  - Set.SortedOrder: Ordered by sort order
  - <function>: Ordered with this comparison function
- **within** (initialiser(set), optional) – A set that defines the valid values that can be contained in this set.
- **domain** (initializer(set), optional) – A set that defines the valid values that can be contained in this set.
- **bounds** (initializer(tuple), optional) – A tuple that specifies the bounds for valid Set values (accepts 1-, 2-, or 3-tuple RangeSet arguments).
- **filter** (initializer(rule), optional) – A rule for determining membership in this set. This has the functional form:
  
  \[
  f: \text{Block}, \ast\text{data} \to \text{bool}
  \]
  
  and returns True if the data belongs in the set. Set will quietly ignore any values where filter returns False.
- **validate** (initializer(rule), optional) – A rule for validating membership in this set. This has the functional form:
  
  \[
  f: \text{Block}, \ast\text{data} \to \text{bool}
  \]
  
  and returns True if the data belongs in the set. Set will raise a ValueError for any values where validate returns False.
- **name** (str, optional) – The name of the set
- **doc** (str, optional) – A text string describing this component
Notes

Note: domain=, within=, and bounds= all provide restrictions on the valid set values. If more than one is specified, Set values will be restricted to the intersection of domain, within, and bounds.

**property active**
Return the active attribute

**check_values()**
DEPRECATED.
Verify that the values in this set are valid.
Deprecated since version 5.7: check_values() is deprecated: Sets only contain valid members

**clear()**
Clear the data in this component

**clear_suffix_value(suffix_or_name, expand=True)**
Clear the suffix value for this component data

**cname(*args, **kwds)**
DEPRECATED.
Deprecated since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

**construct(data=None)**
API definition for constructing components

**property ctype**
Return the class type for this component

**dim()**
Return the dimension of the index

**get_suffix_value(suffix_or_name, default=None)**
Get the suffix value for this component data

**getname(fully_qualified=False, name_buffer=None, relative_to=None)**
Returns the component name associated with this object.

Parameters
- **fully_qualified** (bool) – Generate full name from nested block names
- **relative_to** (Block) – Generate fully_qualified names relative to the specified block.

**id_index_map()**
Return a dictionary id->index for all ComponentData instances.

**index_set()**
Return the index set

**is_component_type()**
Return True if this class is a Pyomo component
is_constructed()
    Return True if this class has been constructed

is_expression_type(expression_system=None)
    Return True if this numeric value is an expression

is_indexed()
    Return true if this component is indexed

is_logical_type()
    Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()
    Return True if this numeric value is a named expression

is_numeric_type()
    Return True if this class is a Pyomo numeric object

is_parameter_type()
    Return False unless this class is a parameter object

is_reference()
    Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.

is_variable_type()
    Return False unless this class is a variable object

items(ordered=False)
    Return an iterator of (index,data) component data tuples

    Parameters
      ordered (bool) – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using sorted_robust().

iteritems()
    DEPRECATED.
    Return a list (index,data) tuples from the dictionary

    Deprecated since version 6.0: The iteritems method is deprecated. Use dict.items().

iterkeys()
    DEPRECATED.
    Return a list of keys in the dictionary

    Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
    DEPRECATED.
    Return a list of the component data objects in the dictionary

    Deprecated since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)
    Return an iterator over the component data keys

    This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.
Parameters

 ordered (bool) – If True, then the keys are returned in a deterministic order. If the under-
lying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using
 sorted_robust().

property local_name
Get the component name only within the context of the immediate parent container.

model()
Returns the model associated with this object.

property name
Get the fully qualified component name.

parent_block()
Returns the parent of this object.

parent_component()
Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix='')
Print component information

reconstruct(data=None)
REMOVED: reconstruct() was removed in Pyomo 6.0.
Re-constructing model components was fragile and did not correctly update instances of the component
used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users
who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces,
and who take the time to verify that the correct thing happens to their model can approximate the old
behavior of reconstruct with:

        component.clear() component._constructed = False component.construct()

root_block()
Return self.model()

set_suffix_value(suffix_or_name, value, expand=True)
Set the suffix value for this component data

set_value(value)
Set the value of a scalar component.

to_dense_data()
TODO

type()
DEPRECATED.
Return the class type for this component
Deprecation note: Component.type() method has been replaced by the .ctype property.

valid_model_component()
Return True if this can be used as a model component.

values(ordered=False)
Return an iterator of the component data objects
Parameters

ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using sorted_robust() and the values are returned in that order.

class pyomo.environ.Var(*args, **kwargs)
    Bases: IndexedComponent, IndexedComponent_NDArrayMixin

A numeric variable, which may be defined over an index.

Parameters

• domain (Set or function, optional) – A Set that defines valid values for the variable (e.g., Reals, NonNegativeReals, Binary), or a rule that returns Sets. Defaults to Reals.

• within (Set or function, optional) – An alias for domain.

• bounds (tuple or function, optional) – A tuple of (lower, upper) bounds for the variable, or a rule that returns tuples. Defaults to (None, None).

• initialize (float or function, optional) – The initial value for the variable, or a rule that returns initial values.

• rule (float or function, optional) – An alias for initialize.

• dense (bool, optional) – Instantiate all elements from index_set() when constructing the Var (True) or just the variables returned by initialize/rule (False). Defaults to True.

• units (pyomo units expression, optional) – Set the units corresponding to the entries in this variable.

• name (str, optional) – Name for this component.

• doc (str, optional) – Text describing this component.

property active
    Return the active attribute

add(index)
    Add a variable with a particular index.

clear()
    Clear the data in this component

clear_suffix_value(suffix_or_name, expand=True)
    Clear the suffix value for this component data

cname(*args, **kwds)
    DEPRECATED.

    Deprecated since version 5.0: The cname() method has been renamed to getname(). The preferred method of obtaining a component name is to use the .name property, which returns the fully qualified component name. The .local_name property will return the component name only within the context of the immediate parent container.

construct(data=None)
    Construct the _VarData objects for this variable

property ctype
    Return the class type for this component
dim()
Return the dimension of the index

extract_values(include_fixed_values=True)
Return a dictionary of index-value pairs.

flag_as_stale()
Set the ‘stale’ attribute of every variable data object to True.

get_suffix_value(suffix_or_name, default=None)
Get the suffix value for this component data

get_units()
Return the units expression for this Var.

get_values(include_fixed_values=True)
Return a dictionary of index-value pairs.

getname(fully_qualified=False, name_buffer=None, relative_to=None)
Returns the component name associated with this object.

Parameters
- fully_qualified (bool) – Generate full name from nested block names
- relative_to (Block) – Generate fully_qualified names relative to the specified block.

id_index_map()
Return an dictionary id->index for all ComponentData instances.

index_set()
Return the index set

is_component_type()
Return True if this class is a Pyomo component

is_constructed()
Return True if this class has been constructed

is_expression_type(expression_system=None)
Return True if this numeric value is an expression

is_indexed()
Return true if this component is indexed

is_logical_type()
Return True if this class is a Pyomo Boolean value, variable, or expression.

is_named_expression_type()
Return True if this numeric value is a named expression

is_numeric_type()
Return True if this class is a Pyomo numeric object

is_parameter_type()
Return False unless this class is a parameter object

is_reference()
Return True if this component is a reference, where “reference” is interpreted as any component that does not own its own data.
is_variable_type()
Return False unless this class is a variable object

items(ordered=False)
Return an iterator of (index,data) component data tuples

Parameters
ordered (bool) – If True, then the items are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the items are sorted using sorted_robust().

iteritems()
DEPRECATED.
Return a list (index,data) tuples from the dictionary
Deprecated since version 6.0: The iteritems method is deprecated. Use dict.items().

iterkeys()
DEPRECATED.
Return a list of keys in the dictionary
Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
DEPRECATED.
Return a list of the component data objects in the dictionary
Deprecated since version 6.0: The itervalues method is deprecated. Use dict.values().

keys(ordered=False)
Return an iterator over the component data keys

This method sets the ordering of component data objects within this IndexedComponent container. For consistency, __init__(), values(), and items() all leverage this method to ensure consistent ordering.

Parameters
ordered (bool) – If True, then the keys are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the keys are sorted using sorted_robust().

property local_name
Get the component name only within the context of the immediate parent container.

model()
Returns the model associated with this object.

property name
Get the fully qualified component name.

parent_block()
Returns the parent of this object.

parent_component()
Returns the component associated with this object.

pprint(ostream=None, verbose=False, prefix="")
Print component information
**reconstruct**(data=None)

REMOVED: reconstruct() was removed in Pyomo 6.0.

Re-constructing model components was fragile and did not correctly update instances of the component used in other components or contexts (this was particularly problematic for Var, Param, and Set). Users who wish to reproduce the old behavior of reconstruct(), are comfortable manipulating non-public interfaces, and who take the time to verify that the correct thing happens to their model can approximate the old behavior of reconstruct with:

```
component.clear() component._constructed = False component.construct()
```

**root_block()**

Return `self.model()`

**set_suffix_value**(suffix_or_name, value, expand=True)

Set the suffix value for this component data

**set_value**(value)

Set the value of a scalar component.

**set_values**(new_values, skip_validation=False)

Set the values of a dictionary.

The default behavior is to validate the values in the dictionary.

**to_dense_data()**

TODO

**type()**

DEPRECATED.

Return the class type for this component

Deprecated since version 5.7: Component.type() method has been replaced by the .ctype property.

**valid_model_component()**

Return True if this can be used as a model component.

**values**(ordered=False)

Return an iterator of the component data objects

- **Parameters**
  - ordered (bool) – If True, then the values are returned in a deterministic order. If the underlying indexing set is ordered then that ordering is used. Otherwise, the component keys are sorted using `sorted_robust()` and the values are returned in that order.

### 14.3 Expression Reference

#### 14.3.1 Utilities to Build Expressions

**pyomo.core.util.prod**(terms)

A utility function to compute the product of a list of terms.

- **Parameters**
  - terms (list) – A list of terms that are multiplied together.

- **Returns**
  - The value of the product, which may be a Pyomo expression object.
pyomo.core.util.quicksum(args, start=0, linear=None)

A utility function to compute a sum of Pyomo expressions.

The behavior of quicksum() is similar to the builtin sum() function, but this function generates a more compact Pyomo expression.

Parameters

- **args** – A generator for terms in the sum.
- **start** – A value that initializes the sum. If this value is not a numeric constant, then the += operator is used to add terms to this object. Defaults to zero.
- **linear** – If start is not a numeric constant, then this option is ignored. Otherwise, this value indicates whether the terms in the sum are linear. If the value is False, then the terms are treated as nonlinear, and if True, then the terms are treated as linear. Default is None, which indicates that the first term in the args is used to determine this value.

Returns

The value of the sum, which may be a Pyomo expression object.

pyomo.core.util.sum_product(*args, **kwds)

A utility function to compute a generalized dot product.

This function accepts one or more components that provide terms that are multiplied together. These products are added together to form a sum.

Parameters

- ***args** – Variable length argument list of generators that create terms in the summation.
- ****kwds** – Arbitrary keyword arguments.

Keyword Arguments

- **index** – A set that is used to index the components used to create the terms
- **denom** – A component or tuple of components that are used to create the denominator of the terms
- **start** – The initial value used in the sum

Returns

The value of the sum.

pyomo.core.util.summation = <function sum_product>

An alias for sum_product

pyomo.core.util.dot_product = <function sum_product>

An alias for sum_product

### 14.3.2 Utilities to Manage and Analyze Expressions

**Functions**

pyomo.core.expr.current.expression_to_string(expr, verbose=None, labeler=None, smap=None, compute_values=False)

Return a string representation of an expression.

Parameters

- **expr** (ExpressionBase) – The root node of an expression tree.
• **verbose** *(bool)* – If True, then the output is a nested functional form. Otherwise, the output is an algebraic expression. Default is retrieved from `common.TO_STRING_VERBOSE`.

• **labeler** *(Callable)* – If specified, this labeler is used to generate the string representation for leaves (Var / Param objects) in the expression.

• **smap** *(SymbolMap)* – If specified, this `SymbolMap` is used to cache labels.

• **compute_values** *(bool)* – If True, then parameters and fixed variables are evaluated before the expression string is generated. Default is False.

• **Returns** – A string representation for the expression.

```python
def decompose_term(expr)
    A function that returns a tuple consisting of (1) a flag indicated whether the expression is linear, and (2) a list of tuples that represents the terms in the linear expression.

Parameters
expr (expression) – The root node of an expression tree

Returns
A tuple with the form `(flag, list)`. If `flag` is False, then a nonlinear term has been found, and `list` is `None`. Otherwise, `list` is a list of tuples: `(coef, value)`. If `value` is `None`, then this represents a constant term with value `coef`. Otherwise, `value` is a variable object, and `coef` is the numeric coefficient.

```python
def clone_expression(expr, substitute=None)
    A function that is used to clone an expression.

Cloning is equivalent to calling `copy.deepcopy` with no Block scope. That is, the expression tree is duplicated, but no Pyomo components (leaf nodes or named Expressions) are duplicated.

Parameters
• **expr** – The expression that will be cloned.

• **substitute** *(dict)* – A dictionary mapping object ids to objects. This dictionary has the same semantics as the memo object used with `copy.deepcopy`. Defaults to None, which indicates that no user-defined dictionary is used.

Returns
The cloned expression.

```python
def evaluate_expression(exp, exception=True, constant=False)
    Evaluate the value of the expression.

Parameters
• **expr** – The root node of an expression tree.

• **exception** *(bool)* – A flag that indicates whether exceptions are raised. If this flag is False, then an exception that occurs while evaluating the expression is caught and the return value is None. Default is True.

• **constant** *(bool)* – If True, constant expressions are evaluated and returned but nonconstant expressions raise either FixedExpressionError or NonconstantExpressionError (default=False).

Returns
A floating point value if the expression evaluates normally, or `None` if an exception occurs and is caught.
pyomo.core.expr.current.identify_components(expr, component_types)

A generator that yields a sequence of nodes in an expression tree that belong to a specified set.

Parameters

• expr – The root node of an expression tree.

• component_types (set or list) – A set of class types that will be matched during the search.

Yields
Each node that is found.

pyomo.core.expr.current.identify_variables(expr, include_fixed=True)

A generator that yields a sequence of variables in an expression tree.

Parameters

• expr – The root node of an expression tree.

• include_fixed (bool) – If True, then this generator will yield variables whose value is fixed. Defaults to True.

Yields
Each variable that is found.

pyomo.core.expr.current.differentiate(expr, wrt=None, wrt_list=None, mode=Modes.reverse_numeric)

Return derivative of expression.

This function returns the derivative of expr with respect to one or more variables. The type of the return value depends on the arguments wrt, wrt_list, and mode. See below for details.

Parameters

• expr (pyomo.core.expr.numeric_expr.NumericExpression) – The expression to differentiate

• wrt (pyomo.core.base.var._GeneralVarData) – If specified, this function will return the derivative with respect to wrt. wrt is normally a _GeneralVarData, but could also be a _ParamData. wrt and wrt_list cannot both be specified.

• wrt_list (list of pyomo.core.base.var._GeneralVarData) – If specified, this function will return the derivative with respect to each element in wrt_list. A list will be returned where the values are the derivatives with respect to the corresponding entry in wrt_list.

• mode (pyomo.core.expr.calculus.derivatives.Modes) – Specifies the method to use for differentiation. Should be one of the members of the Modes enum:

  Modes.sympy:
  The pyomo expression will be converted to a sympy expression. Differentiation will then be done with sympy, and the result will be converted back to a pyomo expression. The sympy mode only does symbolic differentiation. The sympy mode requires exactly one of wrt and wrt_list to be specified.

  Modes.reverse_symbolic:
  Symbolic differentiation will be performed directly with the pyomo expression in reverse mode. If neither wrt nor wrt_list are specified, then a ComponentMap is returned where there will be a key for each node in the expression tree, and the values will be the symbolic derivatives.
**Modes.reverse_numeric:**
Numeric differentiation will be performed directly with the pyomo expression in reverse mode. If neither wrt nor wrt_list are specified, then a ComponentMap is returned where there will be a key for each node in the expression tree, and the values will be the floating point values of the derivatives at the current values of the variables.

**Returns**
res – The value or expression of the derivative(s)

**Return type**
float, NumericExpression, ComponentMap, or list

**Classes**

class pyomo.core.expr.symbol_map.SymbolMap(labeler=None)
A class for tracking assigned labels for modeling components.

Symbol maps are used, for example, when writing problem files for input to an optimizer.

| Warning: A symbol map should never be pickled. This class is typically constructed by solvers and writers, and it may be owned by models. |

**Note:** We should change the API to not use camelcase.

| byObject |
| maps (object id) to (string label) |
| **Type** |
| dict |

| bySymbol |
| maps (string label) to (object weakref) |
| **Type** |
| dict |

| alias |
| maps (string label) to (object weakref) |
| **Type** |
| dict |

| default_labeler |
| used to compute a string label from an object |
14.3.3 Context Managers

class pyomo.core.expr.current.nonlinear_expression
    Context manager for mutable sums.
    This context manager is used to compute a sum while treating the summation as a mutable object.

class pyomo.core.expr.current.linear_expression
    Context manager for mutable linear sums.
    This context manager is used to compute a linear sum while treating the summation as a mutable object.

class pyomo.core.expr.current.clone_counter
    DEPRECATED.
    Context manager for counting cloning events.
    This context manager counts the number of times that the clone_expression function is executed.
    Deprecated since version 6.4.3: The clone counter has been removed and will always return 0.
    Beginning with Pyomo5 expressions, expression cloning (detangling) no longer occurs automatically within expression generation. As a result, the `clone_counter` has lost its utility and is no longer supported. This context manager will always report 0.

    property count
        A property that returns the clone count value.

14.3.4 Core Classes

The following are the two core classes documented here:

- NumericValue
- NumericExpression

The remaining classes are the public classes for expressions, which developers may need to know about. The methods for these classes are not documented because they are described in the NumericExpression class.

Sets with Expression Types

The following sets can be used to develop visitor patterns for Pyomo expressions.

```python
pyomo.core.expr.numvalue.native_numeric_types = {<class 'numpy.uint64'>, <class 'numpy.int64'>, <class 'numpy.ndarray'>, <class 'numpy.float64'>, <class 'bool'>, <class 'complex'>, <class 'numpy.float16'>, <class 'float'>, <class 'numpy.uint8'>, <class 'numpy.int8'>, <class 'numpy.float32'>, <class 'numpy.uint16'>, <class 'numpy.int16'>, <class 'int'>, <class 'numpy.uint32'>, <class 'numpy.int32'>}

set() -> new empty set object set(iterable) -> new set object

Build an unordered collection of unique elements.

pyomo.core.expr.numvalue.native_types = {<class 'numpy.uint64'>, <class 'numpy.int64'>, <class 'numpy.float64'>, <class 'numpy.uint32'>, <class 'numpy.int32'>, <class 'slice'>, <class 'bool'>, <class 'complex'>, <class 'numpy.float32'>, <class 'numpy.uint16'>, <class 'numpy.int16'>, <class 'numpy.bool_'>, <class 'NoneType'>, <class 'str'>, <class 'numpy.float16'>, <class 'numpy.uint8'>, <class 'numpy.int8'>, <class 'bytes'>, <class 'numpy.ndarray'>, <class 'float'>, <class 'int'>}
```
set() -> new empty set object set(iterable) -> new set object

Build an unordered collection of unique elements.

pyomo.core.expr.numvalue.nonpyomo_leaf_types = {
    <class 'numpy.uint64'>,
    <class 'numpy.float64'>,
    <class 'numpy.bool'>,
    <class 'complex'>,
    <class 'numpy.float32'>,
    <class 'numpy.uint16'>,
    <class 'numpy.int16'>,
    <class 'numpy.bool_'>,
    <class 'NoneType'>,
    <class 'str'>,
    <class 'numpy.ndarray'>,
    <class 'float'>,
    <class 'int'>
}

set() -> new empty set object set(iterable) -> new set object

Build an unordered collection of unique elements.

NumericValue and NumericExpression

class pyomo.core.expr.numvalue.NumericValue

This is the base class for numeric values used in Pyomo.

__abs__()  
Absolute value

This method is called when Python processes the statement:

```
abs(self)
```

__add__(other)  
Binary addition

This method is called when Python processes the statement:

```
self + other
```

__bool__()  
Coerce the value to a bool

Numeric values can be coerced to bool only if the value / expression is constant. Fixed (but non-constant) or variable values will raise an exception.

Raises

PyomoException –

__div__(other)  
Binary division

This method is called when Python processes the statement:

```
self / other
```

__eq__(other)  
Equal to operator

This method is called when Python processes the statement:

```
self == other
```
__float__()

Coerce the value to a floating point

Numeric values can be coerced to float only if the value / expression is constant. Fixed (but non-constant) or variable values will raise an exception.

Raises

TypeError –

__ge__(other)

Greater than or equal operator

This method is called when Python processes statements of the form:

```python
self >= other
other <= self
```

__gt__(other)

Greater than operator

This method is called when Python processes statements of the form:

```python
self > other
other < self
```

__hash__ = None

__iadd__(other)

Binary addition

This method is called when Python processes the statement:

```python
self += other
```

__idiv__(other)

Binary division

This method is called when Python processes the statement:

```python
self /= other
```

__imul__(other)

Binary multiplication

This method is called when Python processes the statement:

```python
self *= other
```

__int__()

Coerce the value to an integer

Numeric values can be coerced to int only if the value / expression is constant. Fixed (but non-constant) or variable values will raise an exception.

Raises

TypeError –
___ipow___(other)

Binary power

This method is called when Python processes the statement:

```
self **= other
```

___isub___(other)

Binary subtraction

This method is called when Python processes the statement:

```
self -= other
```

___itruediv___(other)

Binary division (when __future__.division is in effect)

This method is called when Python processes the statement:

```
self /= other
```

___le___(other)

Less than or equal operator

This method is called when Python processes statements of the form:

```
self <= other
other >= self
```

___lt___(other)

Less than operator

This method is called when Python processes statements of the form:

```
self < other
other > self
```

___mul___(other)

Binary multiplication

This method is called when Python processes the statement:

```
self * other
```

___neg___()

Negation

This method is called when Python processes the statement:

```
- self
```

___pos___()

Positive expression

This method is called when Python processes the statement:
+ self

__pow__(other)
Binary power
This method is called when Python processes the statement:

self ** other

__radd__(other)
Binary addition
This method is called when Python processes the statement:

other + self

__rdiv__(other)
Binary division
This method is called when Python processes the statement:

other / self

__rmul__(other)
Binary multiplication
This method is called when Python processes the statement:

other * self

when other is not a NumericValue object.

__rpow__(other)
Binary power
This method is called when Python processes the statement:

other ** self

__rsub__(other)
Binary subtraction
This method is called when Python processes the statement:

other - self

__rtruediv__(other)
Binary division (when __future__.division is in effect)
This method is called when Python processes the statement:

other / self

__sub__(other)
Binary subtraction
This method is called when Python processes the statement:
self - other

__truediv__(other)
Binary division (when __future__.division is in effect)
This method is called when Python processes the statement:
self / other

_compute_polynomial_degree(values)
Compute the polynomial degree of this expression given the degree values of its children.

Parameters
values (list) – A list of values that indicate the degree of the children expression.

Returns
None
getname(fully_qualified=False, name_buffer=None)
If this is a component, return the component’s name on the owning block; otherwise return the value converted to a string

is_constant()
Return True if this numeric value is a constant value

is_fixed()
Return True if this is a non-constant value that has been fixed

is_indexed()
Return True if this numeric value is an indexed object

is_numeric_type()
Return True if this class is a Pyomo numeric object

is_potentially_variable()
Return True if variables can appear in this expression

is_relational()
DEPRECATED.

Deprecated since version 6.4.3: is_relational() is deprecated in favor of is_expression_type(ExpressionType.RELATIONAL)
polynomial_degree()
Return the polynomial degree of the expression.

Returns
None
to_string(verbos=None, labeler=None, smap=None, compute_values=False)
Return a string representation of the expression tree.

Parameters
• verbose (bool) – If True, then the string representation consists of nested functions. Otherwise, the string representation is an infix algebraic equation. Defaults to False.
• **labeler** – An object that generates string labels for non-constant in the expression tree. Defaults to `None`.

• **smap** – A SymbolMap instance that stores string labels for non-constant nodes in the expression tree. Defaults to `None`.

• **compute_values (bool)** – If `True`, then fixed expressions are evaluated and the string representation of the resulting value is returned.

**Returns**
A string representation for the expression tree.

```python
class pyomo.core.expr.current.NumericExpression(args)
```

Bases: `ExpressionBase`, `NumericValue`

The base class for Pyomo expressions.

This class is used to define nodes in a numeric expression tree.

**Parameters**
- **args** *(list or tuple)* – Children of this node.

**PRECESSION = 0**
Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECESSION will be enclosed in parens).

```python
__init__(args)
```

```python
_compute_polynomial_degree(values)
```

Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the `_PolynomialDegreeVisitor` class. It can be over-written by expression classes to customize this logic.

**Parameters**
- **values** *(list)* – A list of values that indicate the degree of the children expression.

**Returns**
A nonnegative integer that is the polynomial degree of the expression, or `None`. Default is `None`.

```python
property args
```

Return the child nodes

**Returns**
Sequence containing only the child nodes of this node. The return type depends on the node storage model. Users are not permitted to change the returned data (even for the case of data returned as a list), as that breaks the promise of tree immutability.

**Return type**
- **list or tuple**

```python
create_potentially_variable_object()
```

DEPRECATED.

Create a potentially variable version of this object.

This method returns an object that is a potentially variable version of the current object. In the simplest case, this simply sets the value of `__class__`:

```python

```
self.__class__ = self.__class__.__mro__[1]

Note that this method is allowed to modify the current object and return it. But in some cases it
may create a new potentially variable object.

**Returns:**
An object that is potentially variable.

Deprecated since version 6.4.3: The implicit recasting of a “not potentially variable” expression node to a
potentially variable one is no longer supported (this violates that immutability promise for Pyomo5 expres-
sion trees).

**nargs()**
Returns the number of child nodes.

---

**Note:** Individual expression nodes may use different internal storage schemes, so it is imperative that
developers use this method and not assume the existence of a particular attribute!

**Returns**
int

**Return type**
A nonnegative integer that is the number of child nodes.

**polynomial_degree()**
Return the polynomial degree of the expression.

**Returns**
A non-negative integer that is the polynomial degree if the expression is polynomial, or `None`
otherwise.

---

### Other Public Classes

**class** `pyomo.core.expr.current.NegationExpression`(*args*)

**Bases:** `NumericExpression`

Negation expressions:

```
- x
```

**PRECEDENCE = 4**

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return
value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECE-
DENCE will be enclosed in parens).

**_apply_operation(result)**

Compute the values of this node given the values of its children.

This method is called by the `_EvaluationVisitor` class. It must be over-written by expression classes to
customize this logic.

**Note:** This method applies the logical operation of the operator to the arguments. It does not evaluate
the arguments in the process, but assumes that they have been previously evaluated. But note that if this
class contains auxiliary data (e.g. like the numeric coefficients in the LinearExpression class) then those values must be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

Parameters
values (list) – A list of values that indicate the value of the children expressions.

Returns
A floating point value for this expression.

_deferred_polynomial_degree (result)
Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the _PolynomialDegreeVisitor class. It can be over-written by expression classes to customize this logic.

Parameters
values (list) – A list of values that indicate the degree of the children expression.

Returns
A nonnegative integer that is the polynomial degree of the expression, or None. Default is None.

_to_string(values, verbose, smap)
Construct a string representation for this node, using the string representations of its children.

This method is called by the _ToStringVisitor class. It must be defined in subclasses.

Parameters
• values (list) – The string representations of the children of this node.
• verbose (bool) – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
• smap – If specified, this SymbolMap is used to cache labels for variables.

Returns
A string representation for this node.

gename (*args, **kwds)
Return the text name of a function associated with this expression object.

In general, no arguments are passed to this function.

Parameters
• *arg – a variable length list of arguments
• **kwds – keyword arguments

Returns
A string name for the function.

nargs()
Returns the number of child nodes.

Note: Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!
Returns

int

Return type

A nonnegative integer that is the number of child nodes.

class pyomo.core.expr.current.ExternalFunctionExpression(args, fcn=None)

Bases: NumericExpression

External function expressions

Example:

```python
model = ConcreteModel()
model.a = Var()
model.f = ExternalFunction(library='foo.so', function='bar')
expr = model.f(model.a)
```

Parameters

- **args** (tuple) – children of this node
- **fcn** – a class that defines this external function

_apply_operation(result)

Compute the values of this node given the values of its children.

This method is called by the _EvaluationVisitor class. It must be over-written by expression classes to customize this logic.

**Note:** This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the LinearExpression class) then those values must be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

```python
Parameters
values (list) – A list of values that indicate the value of the children expressions.

Returns
A floating point value for this expression.
```

_compute_polynomial_degree(result)

Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the _PolynomialDegreeVisitor class. It can be over-written by expression classes to customize this logic.

**Parameters**
values (list) – A list of values that indicate the degree of the children expression.

**Returns**
A nonnegative integer that is the polynomial degree of the expression, or None. Default is None.
to_string(values, verbose, smap)

Construct a string representation for this node, using the string representations of its children.
This method is called by the ToStringVisitor class. It must be defined in subclasses.

Parameters

- **values** (list) – The string representations of the children of this node.
- **verbose** (bool) – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
- **smap** – If specified, this SymbolMap is used to cache labels for variables.

Returns

A string representation for this node.

create_node_with_local_data(args, classtype=None)

Construct a node using given arguments.
This method provides a consistent interface for constructing a node, which is used in tree visitor scripts. In the simplest case, this simply returns:

```
self.__class__(args)
```

But in general this creates an expression object using local data as well as arguments that represent the child nodes.

Parameters

- **args** (list) – A list of child nodes for the new expression object

Returns

A new expression object with the same type as the current class.

get_arg_units()

Return the units for this external functions arguments

get_units()

Get the units of the return value for this external function

getname(*args, **kwds)

Return the text name of a function associated with this expression object.
In general, no arguments are passed to this function.

Parameters

- **arg** – a variable length list of arguments
- **kwds** – keyword arguments

Returns

A string name for the function.

nargs()

Returns the number of child nodes.

Note: Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!
Returns
int

Return type
A nonnegative integer that is the number of child nodes.

class pyomo.core.expr.current.ProductExpression(args)
Bases: NumericExpression

Product expressions:

\[ x \times y \]

**PRECEDENCE** = 4

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).

**_apply_operation**(result)

Compute the values of this node given the values of its children.

This method is called by the _EvaluationVisitor class. It must be over-written by expression classes to customize this logic.

---

**Note:** This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the LinearExpression class) then those values must be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

**Parameters**
values (list) – A list of values that indicate the value of the children expressions.

**Returns**
A floating point value for this expression.

**_compute_polynomial_degree**(result)

Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the _PolynomialDegreeVisitor class. It can be over-written by expression classes to customize this logic.

**Parameters**
values (list) – A list of values that indicate the degree of the children expression.

**Returns**
A nonnegative integer that is the polynomial degree of the expression, or None. Default is None.

**_is_fixed**(args)

Compute whether this expression is fixed given the fixed values of its children.

This method is called by the _IsFixedVisitor class. It can be over-written by expression classes to customize this logic.
Parameters
values (list) – A list of boolean values that indicate whether the children of this expression are fixed

Returns
A boolean that is True if the fixed values of the children are all True.

_to_string(values, verbose, smap)
Construct a string representation for this node, using the string representations of its children.
This method is called by the _ToStringVisitor class. It must must be defined in subclasses.

Parameters
• values (list) – The string representations of the children of this node.
• verbose (bool) – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
• smap – If specified, this SymbolMap is used to cache labels for variables.

Returns
A string representation for this node.

getname(*args, **kwds)
Return the text name of a function associated with this expression object.
In general, no arguments are passed to this function.

Parameters
• *arg – a variable length list of arguments
• **kwds – keyword arguments

Returns
A string name for the function.

class pyomo.core.expr.current.DivisionExpression(args)
Bases: NumericExpression
Division expressions:
\[ x/y \]

PRECEDENCE = 4
Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).

_apply_operation(result)
Compute the values of this node given the values of its children.
This method is called by the _EvaluationVisitor class. It must be over-written by expression classes to customize this logic.

Note: This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the LinearExpression class) then those
values must be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

Parameters
values (list) – A list of values that indicate the value of the children expressions.

Returns
A floating point value for this expression.

__compute_polynomial_degree__(result)
Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the __PolynomialDegreeVisitor__ class. It can be over-written by expression classes to customize this logic.

Parameters
values (list) – A list of values that indicate the degree of the children expression.

Returns
A nonnegative integer that is the polynomial degree of the expression, or None. Default is None.

__to_string__(values, verbose, smap)
Construct a string representation for this node, using the string representations of its children.

This method is called by the __ToStringVisitor__ class. It must be defined in subclasses.

Parameters
• values (list) – The string representations of the children of this node.
• verbose (bool) – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
• smap – If specified, this SymbolMap is used to cache labels for variables.

Returns
A string representation for this node.

getname(*args, **kwds)
Return the text name of a function associated with this expression object.

In general, no arguments are passed to this function.

Parameters
• *arg – a variable length list of arguments
• **kwds – keyword arguments

Returns
A string name for the function.

class pyomo.core.expr.current.InequalityExpression(args, strict)
Bases: RelationalExpression
Inequality expressions, which define less-than or less-than-or-equal relations:
x < y
x <= y

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Parameters

- **args** *(tuple)* – child nodes
- **strict** *(bool)* – a flag that indicates whether the inequality is strict

**PRECEDENCE = 9**

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).

**_apply_operation(result)_**

Compute the values of this node given the values of its children.

This method is called by the `_EvaluationVisitor` class. It must be over-written by expression classes to customize this logic.

**Note:** This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the `LinearExpression` class) then those values *must* be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

Parameters

- **values** *(list)* – A list of values that indicate the value of the children expressions.

Returns

A floating point value for this expression.

**_strict_**

**_to_string(values, verbose, smap)_**

Construct a string representation for this node, using the string representations of its children.

This method is called by the `_ToStringVisitor` class. It must must be defined in subclasses.

Parameters

- **values** *(list)* – The string representations of the children of this node.
- **verbose** *(bool)* – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
- **smap** – If specified, this `SymbolMap` is used to cache labels for variables.

Returns

A string representation for this node.

**create_node_with_local_data(args)**

Construct a node using given arguments.

This method provides a consistent interface for constructing a node, which is used in tree visitor scripts. In the simplest case, this simply returns:

```python
self.__class__(args)
```
But in general this creates an expression object using local data as well as arguments that represent the child nodes.

**Parameters**

`args (list)` – A list of child nodes for the new expression object

**Returns**

A new expression object with the same type as the current class.

**nargs()**

Returns the number of child nodes.

**Note:** Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!

**Returns**

`int`

**Return type**

A nonnegative integer that is the number of child nodes.

**property strict**

```python
class pyomo.core.expr.current.EqualityExpression(args)
    Bases: RelationalExpression
    Equality expression:
    x == y
```

**PRECEDENCE = 9**

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).

**_apply_operation(result)**

Compute the values of this node given the values of its children.

This method is called by the `_EvaluationVisitor` class. It must be over-written by expression classes to customize this logic.

**Note:** This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the `LinearExpression` class) then those values must be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

**Parameters**

`values (list)` – A list of values that indicate the value of the children expressions.

**Returns**

A floating point value for this expression.
_to_string(values, verbose, smap)

Construct a string representation for this node, using the string representations of its children.

This method is called by the _ToStringVisitor class. It must must be defined in subclasses.

Parameters

- **values (list)** – The string representations of the children of this node.
- **verbose (bool)** – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
- **smap** – If specified, this SymbolMap is used to cache labels for variables.

Returns

A string representation for this node.

nargs()

Returns the number of child nodes.

Note: Individual expression nodes may use different internal storage schemes, so it is imperative that
developers use this method and not assume the existence of a particular attribute!

Returns

int

Return type

A nonnegative integer that is the number of child nodes.

class pyomo.core.expr.current.SumExpression(args)

Bases: SumExpressionBase

Sum expression:

x + y

Parameters

- **args (list)** – Children nodes

**PRECEDENCE = 6**

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return
value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECE-
DENCE will be enclosed in parens).

_nargs

_shared_args

add(new_arg)

property args

Return the child nodes
Returns
Sequence containing only the child nodes of this node. The return type depends on the node storage model. Users are not permitted to change the returned data (even for the case of data returned as a list), as that breaks the promise of tree immutability.

Return type
list or tuple

create_node_with_local_data(args, classtype=None)
Construct a node using given arguments.
This method provides a consistent interface for constructing a node, which is used in tree visitor scripts. In the simplest case, this simply returns:

```python
self.__class__(args)
```

But in general this creates an expression object using local data as well as arguments that represent the child nodes.

Parameters
args (list) – A list of child nodes for the new expression object

Returns
A new expression object with the same type as the current class.

nargs()
Returns the number of child nodes.

Note: Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!

Returns
int

Return type
A nonnegative integer that is the number of child nodes.

class pyomo.core.expr.current.GetItemExpression(args)
Bases: NumericExpression
Expression to call __getitem__() on the base object.

PRECEDENCE = 1
Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).

_apply_operation(result)
Compute the values of this node given the values of its children.
This method is called by the _EvaluationVisitor class. It must be over-written by expression classes to customize this logic.

Note: This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this
class contains auxiliary data (e.g. like the numeric coefficients in the \texttt{LinearExpression} class) then those values \textit{must} be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

**Parameters**

\texttt{values (list)} – A list of values that indicate the value of the children expressions.

**Returns**

A floating point value for this expression.

\_\_args\_\_

\_\_compute\_\_polynomial\_\_degree\_\_(\texttt{result})

Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the \_\_PolynomialDegreeVisitor class. It can be over-written by expression classes to customize this logic.

**Parameters**

\texttt{values (list)} – A list of values that indicate the degree of the children expression.

**Returns**

A nonnegative integer that is the polynomial degree of the expression, or \texttt{None}. Default is \texttt{None}.

\_\_is\_\_fixed\_\_(\texttt{values})

Compute whether this expression is fixed given the fixed values of its children.

This method is called by the \_\_IsFixedVisitor class. It can be over-written by expression classes to customize this logic.

**Parameters**

\texttt{values (list)} – A list of boolean values that indicate whether the children of this expression are fixed

**Returns**

A boolean that is \texttt{True} if the fixed values of the children are all \texttt{True}.

\_\_resolve\_\_template\_\_(\texttt{args})

\_\_to\_\_string\_\_(\texttt{values, verbose, smap})

Construct a string representation for this node, using the string representations of its children.

This method is called by the \_\_ToStringVisitor class. It must must be defined in subclasses.

**Parameters**

- \texttt{values (list)} – The string representations of the children of this node.
- \texttt{verbose (bool)} – If \texttt{True}, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
- \texttt{smap} – If specified, this \texttt{SymbolMap} is used to cache labels for variables.

**Returns**

A string representation for this node.

\_\_get\_\_name\_\_\_(\texttt{*args, **kwds})

Return the text name of a function associated with this expression object.

In general, no arguments are passed to this function.
Parameters

- *arg – a variable length list of arguments
- **kwds – keyword arguments

Returns

A string name for the function.

is_potentially_variable()

Return True if this expression might represent a variable expression.

This method returns True when (a) the expression tree contains one or more variables, or (b) the expression tree contains a named expression. In both cases, the expression cannot be treated as constant since (a) the variables may not be fixed, or (b) the named expressions may be changed at a later time to include non-fixed variables.

Returns

A boolean. Defaults to True for expressions.

nargs()

Returns the number of child nodes.

Note: Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!

Returns

int

Return type

A nonnegative integer that is the number of child nodes.

class pyomo.core.expr.current.Expr_ifExpression(IF_=None, THEN_=None, ELSE_=None)

Bases: NumericExpression

A logical if-then-else expression:

Expr_if(IF_=x, THEN_=y, ELSE_=z)

Parameters

- IF (expression) – A relational expression
- THEN (expression) – An expression that is used if IF_ is true.
- ELSE (expression) – An expression that is used if IF_ is false.

PRECEDENCE = None

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).

_apply_operation(result)

Compute the values of this node given the values of its children.

This method is called by the _EvaluationVisitor class. It must be over-written by expression classes to customize this logic.
**Note:** This method applies the logical operation of the operator to the arguments. It does not evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the `LinearExpression` class) then those values must be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

**Parameters**

- `values (list)` – A list of values that indicate the value of the children expressions.

**Returns**

A floating point value for this expression.

**_compute_polynomial_degree (result)**

Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the `_PolynomialDegreeVisitor` class. It can be over-written by expression classes to customize this logic.

**Parameters**

- `values (list)` – A list of values that indicate the degree of the children expression.

**Returns**

A nonnegative integer that is the polynomial degree of the expression, or `None`. Default is `None`.

**_else**

**_if**

**_is_fixed (args)**

Compute whether this expression is fixed given the fixed values of its children.

This method is called by the `_IsFixedVisitor` class. It can be over-written by expression classes to customize this logic.

**Parameters**

- `values (list)` – A list of boolean values that indicate whether the children of this expression are fixed

**Returns**

A boolean that is `True` if the fixed values of the children are all `True`.

**_then**

**_to_string (values, verbose, smap)**

Construct a string representation for this node, using the string representations of its children.

This method is called by the `_ToStringVisitor` class. It must must be defined in subclasses.

**Parameters**

- `values (list)` – The string representations of the children of this node.
- `verbose (bool)` – If `True`, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
- `smap` – If specified, this `SymbolMap` is used to cache labels for variables.

**Returns**

A string representation for this node.
getname(*args, **kwds)

Return the text name of a function associated with this expression object.

In general, no arguments are passed to this function.

Parameters

• *arg – a variable length list of arguments
• **kwds – keyword arguments

Returns

A string name for the function.

is_potentially_variable()

Return True if this expression might represent a variable expression.

This method returns True when (a) the expression tree contains one or more variables, or (b) the expression tree contains a named expression. In both cases, the expression cannot be treated as constant since (a) the variables may not be fixed, or (b) the named expressions may be changed at a later time to include non-fixed variables.

Returns

A boolean. Defaults to True for expressions.

nargs()

Returns the number of child nodes.

Note: Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!

Returns

int

Return type

A nonnegative integer that is the number of child nodes.

class pyomo.core.expr.current.UnaryFunctionExpression(args, name=None, fcn=None)

Bases: NumericExpression

An expression object used to define intrinsic functions (e.g. sin, cos, tan).

Parameters

• args (tuple) – Children nodes
• name (string) – The function name
• fcn – The function that is used to evaluate this expression

PRECEDENCE = None

Return the associativity of this operator.

Returns 1 if this operator is left-to-right associative or -1 if it is right-to-left associative. Any other return value will be interpreted as “not associative” (implying any arguments that are at this operator’s PRECEDENCE will be enclosed in parens).
_apply_operation(result)
Compute the values of this node given the values of its children.

This method is called by the _EvaluationVisitor class. It must be over-written by expression classes to customize this logic.

**Note:** This method applies the logical operation of the operator to the arguments. It does *not* evaluate the arguments in the process, but assumes that they have been previously evaluated. But note that if this class contains auxiliary data (e.g. like the numeric coefficients in the LinearExpression class) then those values *must* be evaluated as part of this function call. An uninitialized parameter value encountered during the execution of this method is considered an error.

**Parameters**
values (list) – A list of values that indicate the value of the children expressions.

**Returns**
A floating point value for this expression.

_compute_polynomial_degree(result)
Compute the polynomial degree of this expression given the degree values of its children.

This method is called by the _PolynomialDegreeVisitor class. It can be over-written by expression classes to customize this logic.

**Parameters**
values (list) – A list of values that indicate the degree of the children expression.

**Returns**
A nonnegative integer that is the polynomial degree of the expression, or None. Default is None.

_fcn

_name

_to_string(values, verbose, smap)
Construct a string representation for this node, using the string representations of its children.

This method is called by the _ToStringVisitor class. It must must be defined in subclasses.

**Parameters**

- **values** (list) – The string representations of the children of this node.
- **verbose** (bool) – If True, then the string representation consists of nested functions. Otherwise, the string representation is an algebraic equation.
- **smap** – If specified, this SymbolMap is used to cache labels for variables.

**Returns**
A string representation for this node.

_create_node_with_local_data(args, classtype=None)
Construct a node using given arguments.

This method provides a consistent interface for constructing a node, which is used in tree visitor scripts. In the simplest case, this simply returns:
But in general this creates an expression object using local data as well as arguments that represent the child nodes.

**Parameters**

*args (list) – A list of child nodes for the new expression object

**Returns**

A new expression object with the same type as the current class.

**getname**(*args, **kwds*)

Return the text name of a function associated with this expression object.

In general, no arguments are passed to this function.

**Parameters**

* *arg* – a variable length list of arguments
  **kwds** – keyword arguments

**Returns**

A string name for the function.

**nargs**()

Returns the number of child nodes.

**Note:** Individual expression nodes may use different internal storage schemes, so it is imperative that developers use this method and not assume the existence of a particular attribute!

**Returns**

int

**Return type**

A nonnegative integer that is the number of child nodes.

```python
class pyomo.core.expr.current.AbsExpression(arg)
    Bases: UnaryFunctionExpression
    An expression object for the abs() function.

    Parameters

    *args (tuple) – Children nodes

    create_node_with_local_data(args, classtype=None)
    Construct a node using given arguments.

    This method provides a consistent interface for constructing a node, which is used in tree visitor scripts. In the simplest case, this simply returns:

    ```python
    self.__class__(args)
    ```

    But in general this creates an expression object using local data as well as arguments that represent the child nodes.

    **Parameters**

    *args (list) – A list of child nodes for the new expression object
```
Returns
A new expression object with the same type as the current class.

14.3.5 Visitor Classes

class pyomo.core.expr.current.SimpleExpressionVisitor

Note: This class is a customization of the PyUtilib SimpleVisitor class that is tailored to efficiently walk Pyomo expression trees. However, this class is not a subclass of the PyUtilib SimpleVisitor class because all key methods are reimplemented.

finalize()
Return the “final value” of the search.
The default implementation returns None, because the traditional visitor pattern does not return a value.

Returns
The final value after the search. Default is None.

visit(node)
Visit a node in an expression tree and perform some operation on it.
This method should be over-written by a user that is creating a sub-class.

Parameters
node – a node in an expression tree

Returns
nothing

xbfs(node)
Breadth-first search of an expression tree, except that leaf nodes are immediately visited.

Note: This method has the same functionality as the PyUtilib SimpleVisitor.xbfs method. The difference is that this method is tailored to efficiently walk Pyomo expression trees.

Parameters
node – The root node of the expression tree that is searched.

Returns
The return value is determined by the finalize() function, which may be defined by the user. Defaults to None.

xbfs_yield_leaves(node)
Breadth-first search of an expression tree, except that leaf nodes are immediately visited.

Note: This method has the same functionality as the PyUtilib SimpleVisitor.xbfs_yield_leaves method. The difference is that this method is tailored to efficiently walk Pyomo expression trees.

Parameters
node – The root node of the expression tree that is searched.
Returns

The return value is determined by the `finalize()` function, which may be defined by the user. Defaults to `None`.

```
class pyomo.core.expr.current.ExpressionValueVisitor
```

**Note:** This class is a customization of the PyUtilib `ValueVisitor` class that is tailored to efficiently walk Pyomo expression trees. However, this class is not a subclass of the PyUtilib `ValueVisitor` class because all key methods are reimplemented.

```
def dfs_postorder_stack(node)
    Perform a depth-first search in postorder using a stack implementation.

    **Note:** This method has the same functionality as the PyUtilib `ValueVisitor.dfs_postorder_stack` method. The difference is that this method is tailored to efficiently walk Pyomo expression trees.

    **Parameters**
    - `node` – The root node of the expression tree that is searched.

    **Returns**
    The return value is determined by the `finalize()` function, which may be defined by the user.

def finalize(ans)
    This method defines the return value for the search methods in this class.

    The default implementation returns the value of the initial node (aka the root node), because this visitor pattern computes and returns value for each node to enable the computation of this value.

    **Parameters**
    - `ans` – The final value computed by the search method.

    **Returns**
    The final value after the search. Defaults to simply returning `ans`.

def visit(node, values)
    Visit a node in a tree and compute its value using the values of its children.

    This method should be over-written by a user that is creating a sub-class.

    **Parameters**
    - `node` – a node in a tree
    - `values` – a list of values of this node’s children

    **Returns**
    The `value` for this node, which is computed using `values`

def visiting_potential_leaf(node)
    Visit a node and return its value if it is a leaf.

    **Note:** This method needs to be over-written for a specific visitor application.
Parameters

node – a node in a tree

Returns

(flag, value). If flag is False, then the node is not a leaf and value is None. Otherwise, value is the computed value for this node.

Return type

A tuple

class pyomo.core.expr.current.ExpressionReplacementVisitor(substitute=None, descend_into_named_expressions=True, remove_named_expressions=True)

dfs_postorder_stack(expr)

DEPRECATED.

Deprecated since version 6.2: ExpressionReplacementVisitor: this walker has been ported to derive from StreamBasedExpressionVisitor. dfs_postorder_stack() has been replaced with walk_expression()

14.4 Solver Interfaces

14.4.1 GAMS

GAMSShell Solver

GAMSShell.available([exception_flag])  True if the solver is available.
GAMSShell.executable()  Returns the executable used by this solver.
GAMSShell.solve(*args, **kwds)  Solve a model via the GAMS executable.
GAMSShell.version()  Returns a 4-tuple describing the solver executable version.
GAMSShell.warm_start_capable()  True is the solver can accept a warm-start solution.

class pyomo.solvers.plugins.solvers.GAMS.GAMSShell(**kwds)

A generic shell interface to GAMS solvers.

available(exception_flag=True)  True if the solver is available.
executable()  Returns the executable used by this solver.
solve(*args, **kwds)  Solve a model via the GAMS executable.

Keyword Arguments

- tee=False (bool) – Output GAMS log to stdout.
- logfile=None (str) – Filename to output GAMS log to a file.
- load_solutions=True (bool) – Load solution into model. If False, the results object will contain the solution data.
- keepfiles=False (bool) – Keep temporary files.
Pyomo Documentation, Release 6.4.3

- **tmpdir=None** *(str)* – Specify directory path for storing temporary files. A directory will be created if one of this name doesn’t exist. By default uses the system default temporary path.

- **report_timing=False** *(bool)* – Print timing reports for presolve, solver, postsolve, etc.

- **io_options** *(dict)* – Options that get passed to the writer. See writer in pyomo.repn.plugins.gams_writer for details. Updated with any other keywords passed to solve method. Note: put_results is not available for modification on GAMSShell solver.

**GAMSDirect Solver**

<table>
<thead>
<tr>
<th>Method</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>GAMSDirect.available(exception_flag)</code></td>
<td>True if the solver is available.</td>
</tr>
<tr>
<td><code>GAMSDirect.solve(*args, **kwds)</code></td>
<td>Solve a model via the GAMS Python API.</td>
</tr>
<tr>
<td><code>GAMSDirect.version()</code></td>
<td>Returns a 4-tuple describing the solver executable version.</td>
</tr>
<tr>
<td><code>GAMSDirect.warm_start_capable()</code></td>
<td>True is the solver can accept a warm-start solution.</td>
</tr>
</tbody>
</table>

```python
class pyomo.solvers.plugins.solvers.GAMS.GAMSDirect(**kwds)
    A generic python interface to GAMS solvers.
    Visit Python API page on gams.com for installation help.

    available(exception_flag=True)
        True if the solver is available.

    solve(*args, **kwds)
        Solve a model via the GAMS Python API.
```

**Keyword Arguments**

- **tee=False** *(bool)* – Output GAMS log to stdout.

- **logfile=None** *(str)* – Filename to output GAMS log to a file.

- **load_solutions=True** *(bool)* – Load solution into model. If False, the results object will contain the solution data.

- **keepfiles=False** *(bool)* – Keep temporary files. Equivalent of DebugLevel.KeepFiles. Summary of temp files can be found in _gams_py_gjo0.pf

- **tmpdir=None** *(str)* – Specify directory path for storing temporary files. A directory will be created if one of this name doesn’t exist. By default uses the system default temporary path.

- **report_timing=False** *(bool)* – Print timing reports for presolve, solver, postsolve, etc.

- **io_options** *(dict)* – Options that get passed to the writer. See writer in pyomo.repn.plugins.gams_writer for details. Updated with any other keywords passed to solve method.
GAMS Writer

This class is most commonly accessed and called upon via model.write("filename.gms", ...), but is also utilized by the
GAMS solver interfaces.

```python
class pyomo.repn.plugins.gams_writer.ProblemWriter_gams
    __call__(model, output_filename, solver_capability, io_options)
    Write a model in the GAMS modeling language format.
```

**Keyword Arguments**

- `output_filename` *(str)* – Name of file to write GAMS model to. Optionally pass a
  file-like stream and the model will be written to that instead.

- `io_options` *(dict)* –
  - `warmstart=True`
    Warmstart by initializing model’s variables to their values.
  - `symbolic_solver_labels=False`
    Use full Pyomo component names rather than shortened symbols (slower, but useful
    for debugging).
  - `labeler=None`
    Custom labeler. Incompatible with symbolic_solver_labels.
  - `solver=None`
    If None, GAMS will use default solver for model type.
  - `mtype=None`
    Model type. If None, will chose from lp, nlp, mip, and minlp.
  - `add_options=None`
    List of additional lines to write directly into model file before the solve statement. For
    model attributes, `<model name>` is GAMS_MODEL.
  - `skip_trivial_constraints=False`
    Skip writing constraints whose body section is fixed.
  - `output_fixed_variables=False`
    If True, output fixed variables as variables; otherwise, output numeric value.
  - `file_determinism=1`
    How much effort do we want to put into ensuring the
    GAMS file is written deterministically for a Pyomo model:
    0 : None
    1 : sort keys of indexed components (default)
    2 : sort keys AND sort names (over declaration order)
  - `put_results=None`
    Filename for optionally writing solution values and marginals. If
    put_results_format is ‘gdx’, then GAMS will write solution values and marginals
to GAMS_MODEL_p.gdx and solver statuses to `{put_results}_s.gdx`. If
    put_results_format is ‘dat’, then solution values and marginals are written to
    (put_results).dat, and solver statuses to (put_results + ‘stat’).dat.
  - `put_results_format='gdx'`
    Format used for put_results, one of ‘gdx’, ‘dat’.

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14.4.2 CPLEXPersistent

class pyomo.solvers.plugins.solvers.cplex_persistent.CPLEXPersistent(**kwds)
    Bases: PersistentSolver, CPLEXDirect

A class that provides a persistent interface to Cplex. Direct solver interfaces do not use any file io. Rather, they interface directly with the python bindings for the specific solver. Persistent solver interfaces are similar except that they “remember” their model. Thus, persistent solver interfaces allow incremental changes to the solver model (e.g., the gurobi python model or the cplex python model). Note that users are responsible for notifying the persistent solver interfaces when changes are made to the corresponding pyomo model.

Keyword Arguments

- **model** (ConcreteModel) – Passing a model to the constructor is equivalent to calling the set_instance method.
- **type** (str) – String indicating the class type of the solver instance.
- **name** (str) – String representing either the class type of the solver instance or an assigned name.
- **doc** (str) – Documentation for the solver
- **options** (dict) – Dictionary of solver options

add_block(block)
    Add a single Pyomo Block to the solver’s model.
    This will keep any existing model components intact.
    Parameters
    block (Block (scalar Block or single _BlockData)) –

add_column(model, var, obj_coef, constraints, coefficients)
    Add a column to the solver’s and Pyomo model
    This will add the Pyomo variable var to the solver’s model, and put the coefficients on the associated constraints in the solver model. If the obj_coef is not zero, it will add obj_coef*var to the objective of both the Pyomo and solver’s model.
    Parameters
    model (pyomo ConcreteModel to which the column will be added) –
    var (Var (scalar Var or single _VarData)) –
    obj_coef (float, pyo.Param) –
    constraints (list of scalar Constraints of single _ConstraintDatas) –
    coefficients (list of the coefficient to put on var in the associated constraint) –

add_constraint(con)
    Add a single constraint to the solver’s model.
    This will keep any existing model components intact.
    Parameters
    con (Constraint (scalar Constraint or single _ConstraintData)) –

add_sos_constraint(con)
    Add a single SOS constraint to the solver’s model (if supported).
    This will keep any existing model components intact.
Parameters

`con (SOSConstraint)` –

`add_var(var)`
Add a single variable to the solver’s model.
This will keep any existing model components intact.

Parameters

`var (Var)` –

`available(exception_flag=True)`
True if the solver is available.

`has_capability(cap)`
Returns a boolean value representing whether a solver supports a specific feature. Defaults to ‘False’ if the solver is unaware of an option. Expects a string.

Example:

```
# prints True if solver supports sos1 constraints, and False otherwise
print(solver.has_capability('sos1'))

# prints True is solver supports ‘feature’, and False otherwise
print(solver.has_capability('feature'))
```

Parameters

`cap (str)` – The feature

Returns

`val` – Whether or not the solver has the specified capability.

Return type

bool

`has_instance()`

True if set_instance has been called and this solver interface has a pyomo model and a solver model.

Returns

`tmp`

Return type

bool

`license_is_valid()`

True if the solver is present and has a valid license (if applicable)

`load_duals(cons_to_load=None)`
Load the duals into the ‘dual’ suffix. The ‘dual’ suffix must live on the parent model.

Parameters

`cons_to_load (list of Constraint)` –

`load_rc(vars_to_load)`
Load the reduced costs into the ‘rc’ suffix. The ‘rc’ suffix must live on the parent model.

Parameters

`vars_to_load (list of Var)` –

`load_slacks(cons_to_load=None)`
Load the values of the slack variables into the ‘slack’ suffix. The ‘slack’ suffix must live on the parent model.

Parameters

`cons_to_load (list of Constraint)` –

`load_vars(vars_to_load=None)`
Load the values from the solver’s variables into the corresponding pyomo variables.
Problem Parameters

**vars_to_load** *(list of Var)*

- **problem_format()**
  - Returns the current problem format.

- **remove_block**(block)
  - Remove a single block from the solver's model.
  - This will keep any other model components intact.
  - **WARNING:** Users must call remove_block BEFORE modifying the block.
  - **Parameters**
    - **block** *(Block (scalar Block or a single _BlockData))*

- **remove_constraint**(con)
  - Remove a single constraint from the solver's model.
  - This will keep any other model components intact.
  - **Parameters**
    - **con** *(Constraint (scalar Constraint or single _ConstraintData))*

- **remove_sos_constraint**(con)
  - Remove a single SOS constraint from the solver's model.
  - This will keep any other model components intact.
  - **Parameters**
    - **con** *(SOSConstraint)*

- **remove_var**(var)
  - Remove a single variable from the solver's model.
  - This will keep any other model components intact.
  - **Parameters**
    - **var** *(Var (scalar Var or single _VarData))*

- **reset()**
  - Reset the state of the solver

**results**

- **results_format()**
  - Returns the current results format.

- **set_callback**(name, callback_fn=None)
  - Set the callback function for a named callback.
  - **A call-back function has the form:**
    - **def fn(solver, model):**
      - **pass**
  - **where 'solver' is the native solver interface object and 'model' is a Pyomo model instance object.**

- **set_instance**(model, **kwds)**
  - This method is used to translate the Pyomo model provided to an instance of the solver's Python model.
  - This discards any existing model and starts from scratch.
  - **Parameters**
    - **model** *(ConcreteModel)* - The pyomo model to be used with the solver.

**Keyword Arguments**
• **symbolic_solver_labels** (*bool*) – If True, the solver’s components (e.g., variables, constraints) will be given names that correspond to the Pyomo component names.

• **skip_trivial_constraints** (*bool*) – If True, then any constraints with a constant body will not be added to the solver model. Be careful with this. If a trivial constraint is skipped then that constraint cannot be removed from a persistent solver (an error will be raised if a user tries to remove a non-existent constraint).

• **output_fixed_variable_bounds** (*bool*) – If False then an error will be raised if a fixed variable is used in one of the solver constraints. This is useful for catching bugs. Ordinarily a fixed variable should appear as a constant value in the solver constraints. If True, then the error will not be raised.

**set_objective**(obj)

Set the solver’s objective. Note that, at least for now, any existing objective will be discarded. Other than that, any existing model components will remain intact.

**Parameters**

- obj (Objective) –

**set_problem_format**(format)

Set the current problem format (if it’s valid) and update the results format to something valid for this problem format.

**set_results_format**(format)

Set the current results format (if it’s valid for the current problem format).

**solve**(\*args, \*\*kwds)

Solve the model.

**Keyword Arguments**

- **suffixes** (list of str) – The strings should represent suffixes support by the solver. Examples include ‘dual’, ‘slack’, and ‘rc’.

- **options** (dict) – Dictionary of solver options. See the solver documentation for possible solver options.

- **warmstart** (*bool*) – If True, the solver will be warmstarted.

- **keepfiles** (*bool*) – If True, the solver log file will be saved.

- **logfile** (str) – Name to use for the solver log file.

- **load_solutions** (*bool*) – If True and a solution exists, the solution will be loaded into the Pyomo model.

- **report_timing** (*bool*) – If True, then timing information will be printed.

- **tee** (*bool*) – If True, then the solver log will be printed.

**update_var**(var)

Update a single variable in the solver’s model.

This will update bounds, fix/unfix the variable as needed, and update the variable type.

**Parameters**

- var (Var (scalar Var or single _VarData)) –

**version()**

Returns a 4-tuple describing the solver executable version.
**warm_start_capable()**

True is the solver can accept a warm-start solution

**write**(filename, filetype=’

Write the model to a file (e.g., and lp file).

**Parameters**

- **filename** *(str)* – Name of the file to which the model should be written.
- **filetype** *(str)* – The file type (e.g., lp).

### 14.4.3 GurobiPersistent

**Methods**

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<td>GurobiPersistent.write(filename)</td>
<td>Write the model to a file (e.g., and lp file).</td>
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**class** pyomo.solvers.plugins.solvers.gurobi_persistent.GurobiPersistent(**kwds**)

Bases: PersistentSolver, GurobiDirect
A class that provides a persistent interface to Gurobi. Direct solver interfaces do not use any file io. Rather, they interface directly with the python bindings for the specific solver. Persistent solver interfaces are similar except that they “remember” their model. Thus, persistent solver interfaces allow incremental changes to the solver model (e.g., the gurobi python model or the cplex python model). Note that users are responsible for notifying the persistent solver interfaces when changes are made to the corresponding pyomo model.

**Keyword Arguments**

- **model** *(ConcreteModel)* – Passing a model to the constructor is equivalent to calling the set_instance method.
- **type** *(str)* – String indicating the class type of the solver instance.
- **name** *(str)* – String representing either the class type of the solver instance or an assigned name.
- **doc** *(str)* – Documentation for the solver
- **options** *(dict)* – Dictionary of solver options

### add_block(block)

Add a single Pyomo Block to the solver’s model.

This will keep any existing model components intact.

**Parameters**

- **block** *(Block (scalar Block or single _BlockData))* –

### add_column(model, var, obj_coef, constraints, coefficients)

Add a column to the solver’s and Pyomo model

This will add the Pyomo variable var to the solver’s model, and put the coefficients on the associated constraints in the solver model. If the obj_coef is not zero, it will add obj_coef*var to the objective of both the Pyomo and solver’s model.

**Parameters**

- **model** *(pyomo ConcreteModel to which the column will be added)* –
- **var** *(Var (scalar Var or single _VarData))* –
- **obj_coef** *(float, pyo.Param)* –
- **constraints** *(list of scalar Constraints of single _ConstraintDatas)* –
- **coefficients** *(list of the coefficient to put on var in the associated constraint)* –

### add_constraint(con)

Add a single constraint to the solver’s model.

This will keep any existing model components intact.

**Parameters**

- **con** *(Constraint (scalar Constraint or single _ConstraintData))* –

### add_sos_constraint(con)

Add a single SOS constraint to the solver’s model (if supported).

This will keep any existing model components intact.

**Parameters**

- **con** *(SOSConstraint)* –
add_var(var)

    Add a single variable to the solver’s model.
    This will keep any existing model components intact.

    Parameters
    ----------
    var (Var) --

available(exception_flag=True)

    True if the solver is available.

cbCut(con)

    Add a cut within a callback.

    Parameters
    ----------
    con (pyomo.core.base.constraint._GeneralConstraintData) -- The cut to add

cbGetNodeRel(vars)

    Parameters
    ----------
    vars (Var or iterable of Var) --

cbGetSolution(vars)

    Parameters
    ----------
    vars (iterable of vars) --

cbLazy(con)

    Parameters
    ----------
    con (pyomo.core.base.constraint._GeneralConstraintData) -- The lazy constraint to add

get_gurobi_param_info(param)

    Get information about a gurobi parameter.

    Parameters
    ----------
    param (str) -- The gurobi parameter to get info for. See Gurobi documentation for possible options.

    Return type
    3-tuple containing the parameter name, type, value, minimum value, maximum value, and default value.

get_linear_constraint_attr(con, attr)

    Get the value of an attribute on a gurobi linear constraint.

    Parameters
    ----------
    con (pyomo.core.base.constraint._GeneralConstraintData) -- The pyomo constraint for which the corresponding gurobi constraint attribute should be retrieved.
    attr (str) -- The attribute to get. Options are:
                 Sense RHS ConstrName Pi Slack CBasis DStart Lazy IISConstr SARHSLow SARHSUp FarkasDual

get_model_attr(attr)

    Get the value of an attribute on the Gurobi model.

    Parameters
    ----------
    attr (str) -- The attribute to get. See Gurobi documentation for descriptions of the attributes.

    Options are:
NumVars NumConstrs NumSOS NumQConstrs NumGenConstrs NumNZs
DNumNZs NumQNZs NumQCNZs NumIntVars NumBinVars NumP-WL
ObjVars ModelName ModelSense ObjCon ObjVal ObjBound Obj
jBoundC PoolObjBound PoolObjVal MIPGap Runtime Status SolCount
IterCount BarIterCount NodeCount IsMIP IsQP IsQCP IsMultiObj IISMin-
imal MaxCoef MinCoef MaxBound MinBound MaxObjCoef MinObjCo-
eff MaxRHS MinRHS MaxQCCoef MinQCCoef MaxQCLCoef MinQ-
CLCoef MaxQCRHS MinQCRHS MaxQObjCoef MinQObjCoef Kappa
KappaExact FarkasProof TuneResultCount LicenseExpiration BoundVio
BoundSVio BoundSVioIndex BoundSVioIndex BoundSVioSum BoundSVio-
Sum ConstrVio ConstrVioIndex ConstrVioIndex ConstrVioIndex ConstrVio-
Sum ConstrSVioSum ConstrResidual ConstrResidual ConstrResidualIn-
dex ConstrResidualIndex ConstrResidualSum ConstrResidualSum Dual-
Vio DualSVio DualSVioIndex DualSVioIndex DualSVioIndex DualSVioSum
DualResidual DualResidual DualResidualIndex DualResidualIndex Dual-
ResidualSum DualResidualSum DualResidualSum ComplVio ComplVioIndex ComplVio-
Sum IntVio IntVioIndex IntVioSum

get_quadratic_constraint_attr(con, attr)
Get the value of an attribute on a gurobi quadratic constraint.
Parameters
• con (pyomo.core.base.constraint._GeneralConstraintData) – The py-
omo constraint for which the corresponding gurobi constraint attribute should be
retrieved.
• attr (str) – The attribute to get. Options are:
  QCSense QCRHS QCName QCPi QCslack IISQConstr

get_sos_attr(con, attr)
Get the value of an attribute on a gurobi sos constraint.
Parameters
• con (pyomo.core.base.sos._SOSConstraintData) – The pyomo SOS con-
straint for which the corresponding gurobi SOS constraint attribute should be re-
trieved.
• attr (str) – The attribute to get. Options are:
  IISSOS

get_var_attr(var, attr)
Get the value of an attribute on a gurobi var.
Parameters
• var (pyomo.core.base.var._GeneralVarData) – The pyomo var for which
the corresponding gurobi var attribute should be retrieved.
• attr (str) – The attribute to get. Options are:
  LB UB Obj VType VarName X Xn RC BarX Start VarHintVal VarHint-
Pri BranchPriority VBasis PStart IISLB IISUB PWLObjCvx SAObjLow
SAObjUp SALBLow SALBUp SAUBLow SAUBUp UnbdRay

has_capability(cap)
Returns a boolean value representing whether a solver supports a specific feature. Defaults to ‘False’ if the
solver is unaware of an option. Expects a string.
Example:  # prints True if solver supports sos1 constraints, and False otherwise
print(solver.has_capability('sos1'))

# prints True is solver supports 'feature', and False otherwise
print(solver.has_capability('feature'))

Parameters
cap (str) – The feature

Returns
val – Whether or not the solver has the specified capability.

Return type
bool

has_instance()
True if set_instance has been called and this solver interface has a pyomo model and a solver model.

Returns
tmp

Return type
bool

license_is_valid()
True if the solver is present and has a valid license (if applicable)

load_duals(cons_to_load=None)
Load the duals into the ‘dual’ suffix. The ‘dual’ suffix must live on the parent model.

Parameters
cons_to_load (list of Constraint) –

load_rc(vars_to_load)
Load the reduced costs into the ‘rc’ suffix. The ‘rc’ suffix must live on the parent model.

Parameters
vars_to_load (list of Var) –

load_slacks(cons_to_load=None)
Load the values of the slack variables into the ‘slack’ suffix. The ‘slack’ suffix must live on the parent model.

Parameters
cons_to_load (list of Constraint) –

load_vars(vars_to_load=None)
Load the values from the solver’s variables into the corresponding pyomo variables.

Parameters
vars_to_load (list of Var) –

problem_format()
Returns the current problem format.

remove_block(block)
Remove a single block from the solver’s model.
This will keep any other model components intact.

WARNING: Users must call remove_block BEFORE modifying the block.

Parameters
block (Block (scalar Block or a single _BlockData)) –
remove_constraint(con)
Remove a single constraint from the solver’s model.
This will keep any other model components intact.
Parameters
con (Constraint (scalar Constraint or single _ConstraintData)) –

remove_sos_constraint(con)
Remove a single SOS constraint from the solver’s model.
This will keep any other model components intact.
Parameters
con (SOSConstraint) –

remove_var(var)
Remove a single variable from the solver’s model.
This will keep any other model components intact.
Parameters
var (Var (scalar Var or single _VarData)) –

reset()
Reset the state of the solver

results
A results object return from the solve method.

results_format()
Returns the current results format.

set_callback(func=None)
Specify a callback for gurobi to use.
Parameters
func (function) – The function to call. The function should have three arguments.
The first will be the pyomo model being solved. The second will be the GurobiPersistent
instance. The third will be an enum member of gurobipy.GRB.Callback. This will
indicate where in the branch and bound algorithm gurobi is at. For example, suppose

\[
\begin{align*}
\text{min} & \quad 2x + y \\
\text{s.t.} & \quad y \geq (x - 2)^2 \\
\text{we want to solve} & \quad 0 \leq x \leq 4 \quad \text{as an MILP using extended cutting planes in} \\
& \quad y \geq 0 \\
& \quad y \in \mathbb{Z}
\end{align*}
\]

callbacks.

def _add_cut(xval):
    # a function to generate the cut

from gurobipy import GRB
import pyomo.environ as pe
from pyomo.core.expr.taylor_series import taylor_series_expansion

m = pe.ConcreteModel()
m.x = pe.Var(bounds=(0, 4))
m.y = pe.Var(within=pe.Integers, bounds=(0, None))
m.obj = pe.Objective(expr=2*m.x + m.y)
m.cons = pe.ConstraintList() # for the cutting planes

(continues on next page)
m.x.value = xval
return m.cons.add(m.y >= taylor_series_expansion((m.x - 2)**2))

_add_cut(0)  # start with 2 cuts at the bounds of x
_add_cut(4)  # this is an arbitrary choice

opt = pe.SolverFactory('gurobi_persistent')
opt.set_instance(m)
opt.set_gurobi_param('PreCrush', 1)
opt.set_gurobi_param('LazyConstraints', 1)

def my_callback(cb_m, cb_opt, cb_where):
    if cb_where == GRB.Callback.MIPSOL:
        cb_opt.cbGetSolution(vars=[m.x, m.y])
        if m.y.value < (m.x.value - 2)**2 - 1e-6:
            cb_opt.cbLazy(_add_cut(m.x.value))

opt.set_callback(my_callback)
opt.solve()

>>> assert abs(m.x.value - 1) <= 1e-6
>>> assert abs(m.y.value - 1) <= 1e-6

set_gurobi_param(param, val)
Set a gurobi parameter.

Parameters

- **param (str)** – The gurobi parameter to set. Options include any gurobi parameter. Please see the Gurobi documentation for options.
- **val (any)** – The value to set the parameter to. See Gurobi documentation for possible values.

set_instance(model, **kwds)
This method is used to translate the Pyomo model provided to an instance of the solver’s Python model. This discards any existing model and starts from scratch.

Parameters

- **model (ConcreteModel)** – The pyomo model to be used with the solver.

Keyword Arguments

- **symbolic_solver_labels (bool)** – If True, the solver’s components (e.g., variables, constraints) will be given names that correspond to the Pyomo component names.
- **skip_trivial_constraints (bool)** – If True, then any constraints with a constant body will not be added to the solver model. Be careful with this. If a trivial constraint is skipped then that constraint cannot be removed from a persistent solver (an error will be raised if a user tries to remove a non-existent constraint).
- **output_fixed_variable_bounds (bool)** – If False then an error will be raised if a fixed variable is used in one of the solver constraints. This is useful for catching bugs. Ordinarily a fixed variable should appear as a constant value in the solver constraints. If True, then the error will not be raised.
set_linear_constraint_attr(con, attr, val)
Set the value of an attribute on a gurobi linear constraint.
Parameters
• con (pyomo.core.base.constraint._GeneralConstraintData) – The pyomo constraint for which the corresponding gurobi constraint attribute should be modified.
• attr (str) – The attribute to be modified. Options are:
  CBasis DStart Lazy
• val (any) – See gurobi documentation for acceptable values.
set_objective(obj)
Set the solver’s objective. Note that, at least for now, any existing objective will be discarded. Other than that, any existing model components will remain intact.
Parameters
• obj (Objective) –
set_problem_format(format)
Set the current problem format (if it’s valid) and update the results format to something valid for this problem format.
set_results_format(format)
Set the current results format (if it’s valid for the current problem format).
set_var_attr(var, attr, val)
Set the value of an attribute on a gurobi variable.
Parameters
• con (pyomo.core.base.var._GeneralVarData) – The pyomo var for which the corresponding gurobi var attribute should be modified.
• attr (str) – The attribute to be modified. Options are:
  Start VarHintVal VarHintPri BranchPriority VBasis PStart
• val (any) – See gurobi documentation for acceptable values.
solve(*args, **kwds)
Solve the model.
Keyword Arguments
• suffixes (list of str) – The strings should represent suffixes support by the solver. Examples include `dual`, `slack`, and `rc`.
• options (dict) – Dictionary of solver options. See the solver documentation for possible solver options.
• warmstart (bool) – If True, the solver will be warmstarted.
• keepfiles (bool) – If True, the solver log file will be saved.
• logfile (str) – Name to use for the solver log file.
• load_solutions (bool) – If True and a solution exists, the solution will be loaded into the Pyomo model.
• report_timing (bool) – If True, then timing information will be printed.
• tee (bool) – If True, then the solver log will be printed.
update_var(var)
    Update a single variable in the solver’s model.
    This will update bounds, fix/unfix the variable as needed, and update the variable type.
    Parameters
        var (Var (scalar Var or single _VarData)) –

version()
    Returns a 4-tuple describing the solver executable version.

warm_start_capable()
    True is the solver can accept a warm-start solution

write(filename)
    Write the model to a file (e.g., and lp file).
    Parameters
        filename (str) – Name of the file to which the model should be written.

14.4.4 XpressPersistent

class pyomo.solvers.plugins.solvers.xpress_persistent.XpressPersistent(**kwds)
Bases: PersistentSolver, XpressDirect
    A class that provides a persistent interface to Xpress. Direct solver interfaces do not use any file io. Rather, they
    interface directly with the python bindings for the specific solver. Persistent solver interfaces are similar except
    that they “remember” their model. Thus, persistent solver interfaces allow incremental changes to the solver
    model (e.g., the gurobi python model or the cplex python model). Note that users are responsible for notifying
    the persistent solver interfaces when changes are made to the corresponding pyomo model.
    Keyword Arguments
        • model (ConcreteModel) – Passing a model to the constructor is equivalent to calling
          the set_instance method.
        • type (str) – String indicating the class type of the solver instance.
        • name (str) – String representing either the class type of the solver instance or an as-
          signed name.
        • doc (str) – Documentation for the solver
        • options (dict) – Dictionary of solver options

XpressException
    alias of RuntimeError

add_block(block)
    Add a single Pyomo Block to the solver’s model.
    This will keep any existing model components intact.
    Parameters
        block (Block (scalar Block or single _BlockData)) –

add_column(model, var, obj_coef, constraints, coefficients)
    Add a column to the solver’s and Pyomo model
    This will add the Pyomo variable var to the solver’s model, and put the coefficients on the associated
    constraints in the solver model. If the obj_coef is not zero, it will add obj_coef*var to the objective of both
    the Pyomo and solver’s model.
    Parameters
• model (pyomo ConcreteModel to which the column will be added) –
• var (Var (scalar Var or single _VarData)) –
• obj_coef (float, pyo.Param) –
• constraints (list of scalar Constraints of single _ConstraintData) –
• coefficients (list of the coefficient to put on var in the associated constraint) –

add_constraint(con)
Add a single constraint to the solver’s model.
This will keep any existing model components intact.
Parameters
con (Constraint (scalar Constraint or single _ConstraintData)) –

add_sos_constraint(con)
Add a single SOS constraint to the solver’s model (if supported).
This will keep any existing model components intact.
Parameters
con (SOSConstraint) –

add_var(var)
Add a single variable to the solver’s model.
This will keep any existing model components intact.
Parameters
var (Var) –

available(exception_flag=True)
True if the solver is available.

get_xpress_attribute(*args)
Get xpress attributes.
Parameters

• control(s) (str, strs, list, None) – The xpress attribute to get. Options include any xpress attribute. Can also be list of xpress controls or None for every attribute Please see the Xpress documentation for options.

• other (See the Xpress documentation for xpress.problem.getAttrib for) –

• function (uses of this) –

Return type
control value or dictionary of control values

get_xpress_control(*args)
Get xpress controls.
Parameters

• control(s) (str, strs, list, None) – The xpress control to get. Options include any xpress control. Can also be list of xpress controls or None for every control Please see the Xpress documentation for options.

• other (See the Xpress documentation for xpress.problem.getControl for) –
• function (uses of this) –

Return type
control value or dictionary of control values

**has_capability**(cap)

Returns a boolean value representing whether a solver supports a specific feature. Defaults to ‘False’ if the solver is unaware of an option. Expects a string.

Example: # prints True if solver supports sos1 constraints, and False otherwise print(solver.has_capability('sos1'))

# prints True is solver supports ‘feature’, and False otherwise print(solver.has_capability('feature'))

**Parameters**

- **cap** (str) – The feature

**Returns**

- **val** – Whether or not the solver has the specified capability.

**Return type**

bool

**has_instance**()

True if set_instance has been called and this solver interface has a pyomo model and a solver model.

**Returns**

- **tmp**

**Return type**

bool

**license_is_valid**()

True if the solver is present and has a valid license (if applicable)

**load_duals**(cons_to_load=None)

Load the duals into the ‘dual’ suffix. The ‘dual’ suffix must live on the parent model.

**Parameters**

- **cons_to_load** (list of Constraint) –

**load_rc**(vars_to_load=None)

Load the reduced costs into the ‘rc’ suffix. The ‘rc’ suffix must live on the parent model.

**Parameters**

- **vars_to_load** (list of Var) –

**load_slacks**(cons_to_load=None)

Load the values of the slack variables into the ‘slack’ suffix. The ‘slack’ suffix must live on the parent model.

**Parameters**

- **cons_to_load** (list of Constraint) –

**load_vars**(vars_to_load=None)

Load the values from the solver’s variables into the corresponding pyomo variables.

**Parameters**

- **vars_to_load** (list of Var) –

**problem_format**()

Returns the current problem format.
remove_block(block)
Remove a single block from the solver’s model.
This will keep any other model components intact.
WARNING: Users must call remove_block BEFORE modifying the block.
Parameters
block (Block (scalar Block or a single _BlockData)) –

remove_constraint(con)
Remove a single constraint from the solver’s model.
This will keep any other model components intact.
Parameters
con (Constraint (scalar Constraint or single _ConstraintData)) –

remove_sos_constraint(con)
Remove a single SOS constraint from the solver’s model.
This will keep any other model components intact.
Parameters
con (SOSConstraint) –

remove_var(var)
Remove a single variable from the solver’s model.
This will keep any other model components intact.
Parameters
var (Var (scalar Var or single _VarData)) –

reset()
Reset the state of the solver

results
A results object return from the solve method.

results_format()
Returns the current results format.

set_callback(name, callback_fn=None)
Set the callback function for a named callback.
A call-back function has the form:
def fn(solver, model):
    pass
where ‘solver’ is the native solver interface object and ‘model’ is a Pyomo model instance object.

set_instance(model, **kwds)
This method is used to translate the Pyomo model provided to an instance of the solver’s Python model.
This discards any existing model and starts from scratch.
Parameters
model (ConcreteModel) – The pyomo model to be used with the solver.
Keyword Arguments
  * symbolic_solver_labels (bool) – If True, the solver’s components (e.g., variables, constraints) will be given names that correspond to the Pyomo component names.
• **skip_trivial_constraints** *(bool)* – If True, then any constraints with a constant body will not be added to the solver model. Be careful with this. If a trivial constraint is skipped then that constraint cannot be removed from a persistent solver (an error will be raised if a user tries to remove a non-existent constraint).

• **output_fixed_variable_bounds** *(bool)* – If False then an error will be raised if a fixed variable is used in one of the solver constraints. This is useful for catching bugs. Ordinarily a fixed variable should appear as a constant value in the solver constraints. If True, then the error will not be raised.

**set_objective**(obj)
Set the solver’s objective. Note that, at least for now, any existing objective will be discarded. Other than that, any existing model components will remain intact.

**Parameters**

**obj** *(Objective)* –

**set_problem_format**(format)
Set the current problem format (if it’s valid) and update the results format to something valid for this problem format.

**set_results_format**(format)
Set the current results format (if it’s valid for the current problem format).

**set_xpress_control**(args)
Set xpress controls.

**Parameters**

• **control** *(str)* – The xpress control to set. Options include any xpress control. Please see the Xpress documentation for options.

• **val** *(any)* – The value to set the control to. See Xpress documentation for possible values.

• **argument** *(If one)* –

• **values** *(it must be a dictionary with control keys and control)* –

**solve**(args, **kwds)
Solve the model.

**Keyword Arguments**

• **suffixes** *(list of str)* – The strings should represent suffixes support by the solver. Examples include ‘dual’, ‘slack’ and ‘rc’.

• **options** *(dict)* – Dictionary of solver options. See the solver documentation for possible solver options.

• **warmstart** *(bool)* – If True, the solver will be warmstarted.

• **keepfiles** *(bool)* – If True, the solver log file will be saved.

• **logfile** *(str)* – Name to use for the solver log file.

• **load_solutions** *(bool)* – If True and a solution exists, the solution will be loaded into the Pyomo model.

• **report_timing** *(bool)* – If True, then timing information will be printed.

• **tee** *(bool)* – If True, then the solver log will be printed.
update_var(var)
Update a single variable in the solver’s model.
This will update bounds, fix/unfix the variable as needed, and update the variable type.
Parameters
var (Var (scalar Var or single _VarData)) –
version()
Returns a 4-tuple describing the solver executable version.
warm_start_capable()
True is the solver can accept a warm-start solution
write(filename, flags=“”)
Write the model to a file (e.g., a lp file).
Parameters
• filename (str) – Name of the file to which the model should be written.
• flags (str) – Flags for xpress.problem.write

14.5 Model Data Management

class pyomo.dataportal.DataPortal.DataPortal(*args, **kwds)
An object that manages loading and storing data from external data sources. This object interfaces to plugins
that manipulate the data in a manner that is dependent on the data format.
Internally, the data in a DataPortal object is organized as follows:
data[namespace][symbol][index] -> value
All data is associated with a symbol name, which may be indexed, and which may belong to a namespace. The
default namespace is None.
Parameters
• model – The model for which this data is associated. This is used for error checking
  (e.g. object names must exist in the model, set dimensions must match, etc.). Default
  is None.
• filename (str) – A file from which data is loaded. Default is None.
• data_dict (dict) – A dictionary used to initialize the data in this object. Default is
  None.
__getitem__(*args)
Return the specified data value.
If a single argument is given, then this is the symbol name:

```
dp = DataPortal()
dp[name]
```
If a two arguments are given, then the first is the namespace and the second is the symbol name:

```
dp = DataPortal()
dp[namespace, name]
```
Parameters

*args (str) – A tuple of arguments.

Returns

If a single argument is given, then the data associated with that symbol in the namespace
None is returned. If two arguments are given, then the data associated with symbol in
the given namespace is returned.

__init__(*args, **kwds)

Constructor

__setitem__(name, value)

Set the value of name with the given value.

Parameters

• name (str) – The name of the symbol that is set.
• value – The value of the symbol.

__weakref__

list of weak references to the object (if defined)

connect(**kwds)

Construct a data manager object that is associated with the input source. This data
manager is used to process future data imports and exports.

Parameters

• filename (str) – A filename that specifies the data source. Default is None.
• server (str) – The name of the remote server that hosts the data. Default is None.
• using (str) – The name of the resource used to load the data. Default is None.

Other keyword arguments are passed to the data manager object.

data(name=None, namespace=None)

Return the data associated with a symbol and namespace

Parameters

• name (str) – The name of the symbol that is returned. Default is None, which
indicates that the entire data in the namespace is returned.
• namespace (str) – The name of the namespace that is accessed. Default is None.

Returns

If name is None, then the dictionary for the namespace is returned. Otherwise, the data
associated with name in given namespace is returned. The return value is a constant if
None if there is a single value in the symbol dictionary, and otherwise the symbol
dictionary is returned.

disconnect()

Close the data manager object that is associated with the input source.

items(namespace=None)

Return an iterator of (name, value) tuples from the data in the specified namespace.

Yields

The next (name, value) tuple in the namespace. If the symbol has a simple data value,
then that is included in the tuple. Otherwise, the tuple includes a dictionary mapping
symbol indices to values.
keys(namespace=None)
    Return an iterator of the data keys in the specified namespace.
    Yields
    A string name for the next symbol in the specified namespace.
load(**kwds)
    Import data from an external data source.
    Parameters
    model – The model object for which this data is associated. Default is None.
    Other keyword arguments are passed to the connect() method.
namespaces()
    Return an iterator for the namespaces in the data portal.
    Yields
    A string name for the next namespace.
store(**kwds)
    Export data to an external data source.
    Parameters
    model – The model object for which this data is associated. Default is None.
    Other keyword arguments are passed to the connect() method.
values(namespace=None)
    Return an iterator of the data values in the specified namespace.
    Yields
    The data value for the next symbol in the specified namespace. This may be a simple
    value, or a dictionary of values.
class pyomo.dataportal.TableData
A class used to read/write data from/to a table in an external data source.
__init__()
    Constructor
__weakref__
    list of weak references to the object (if defined)
add_options(**kwds)
    Add the keyword options to the Options object in this object.
available()
    Returns
    Return True if the data manager is available.
clear()
    Clear the data that was extracted from this table
close()
    Close the data manager.
initialize(**kwds)
    Initialize the data manager with keyword arguments.
    The filename argument is recognized here, and other arguments are passed to the add_options() method.
open()
    Open the data manager.
process\text{(model, data, default)}

Process the data that was extracted from this data manager and return it.

read()

Read data from the data manager.

write(data)

Write data to the data manager.

14.6 APPSI

Auto-Persistent Pyomo Solver Interfaces

14.6.1 APPSI Base Classes

class pyomo.contrib.appsi.base.TerminationCondition(value)

Bases: Enum

An enumeration for checking the termination condition of solvers

error = 11

The solver exited due to an error

infeasible = 9

The solver exited because the problem is infeasible

infeasibleOrUnbounded = 10

The solver exited because the problem is either infeasible or unbounded

interrupted = 12

The solver exited because it was interrupted

licensingProblems = 13

The solver exited due to licensing problems

maxIterations = 2

The solver exited due to an iteration limit

maxTimeLimit = 1

The solver exited due to a time limit

minStepLength = 4

The solver exited due to a minimum step length

objectiveLimit = 3

The solver exited due to an objective limit

optimal = 5

The solver exited with the optimal solution

unbounded = 8

The solver exited because the problem is unbounded

unknown = 0

unknown serves as both a default value, and it is used when no other enum member makes sense
class pyomo.contrib.appsi.base.Results
    Bases: object

    termination_condition
        The reason the solver exited. This is a member of the TerminationCondition enum.
        Type TerminationCondition

    best_feasible_objective
        If a feasible solution was found, this is the objective value of the best solution found. If no feasible solution was found, this is None.
        Type float

    best_objective_bound
        The best objective bound found. For minimization problems, this is the lower bound. For maximization problems, this is the upper bound. For solvers that do not provide an objective bound, this should be -inf (minimization) or inf (maximization)
        Type float

Here is an example workflow

```python
>>> import pyomo.environ as pe
>>> from pyomo.contrib import appsi

>>> m = pe.ConcreteModel()
>>> m.x = pe.Var()
>>> m.obj = pe.Objective(expr=m.x**2)
>>> opt = appsi.solvers.Ipopt()
>>> opt.config.load_solution = False
>>> results = opt.solve(m)

>>> if results.termination_condition == appsi.base.TerminationCondition.optimal:
...     print('optimal solution found: ', results.best_feasible_objective)
...     print('the optimal value of x is ', m.x.value)
... elif results.best_feasible_objective is not None:
...     print('sub-optimal but feasible solution found: ', results.best_feasible_objective)
...     results.solution_loader.load_vars(vars_to_load=[m.x])
... elif results.termination_condition in {appsi.base.TerminationCondition.maxIterations, appsi.base.TerminationCondition.maxTimeLimit}:
...     print('No feasible solution was found. The best lower bound found was ', results.best_objective_bound)
... else:
...     print('The following termination condition was encountered: ', results.termination_condition)
```
BadLicense = -2
BadVersion = -1
FullLicense = 1
LimitedLicense = 2
NeedsCompiledExtension = -3
NotFound = 0

abstract available()
Test if the solver is available on this system.
Nominally, this will return True if the solver interface is valid and can be used to solve problems and False if it cannot.
Note that for licensed solvers there are a number of “levels” of available: depending on the license, the solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs. ‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to True if the solver is available (possibly with limitations). The Enum may also have multiple members that all resolve to False indicating the reason why the interface is not available (not found, bad license, unsupported version, etc).

Returns
available – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runnable at all and False otherwise.

Return type
Solver.Availability

abstract property config
An object for configuring solve options.

Returns
An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.

Return type
SolverConfig

is_persistent()

Returns
is_persistent – True if the solver is a persistent solver.

Return type
bool

abstract solve(model: _BlockData, timer: Optional[HierarchicalTimer] = None) → Results
Solve a Pyomo model.

Parameters
- model (_BlockData) – The Pyomo model to be solved
- timer (HierarchicalTimer) – An option timer for reporting timing

Returns
results – A results object

Return type
Results
abstract property symbol_map

abstract version() → Tuple

Returns

version – A tuple representing the version

Return type
tuple

class pyomo.contrib.appsi.base.PersistentSolver
Bases: Solver

class Availability(value)
Bases: IntEnum

An enumeration.

BadLicense = -2
BadVersion = -1
FullLicense = 1
LimitedLicense = 2
NeedsCompiledExtension = -3
NotFoundError = 0

abstract add_block(block: _BlockData)

abstract add_constraints(cons: List[_GeneralConstraintData])

abstract add_params(params: List[_ParamData])

abstract add_variables(variables: List[_GeneralVarData])

abstract available()

Test if the solver is available on this system.

Nominally, this will return True if the solver interface is valid and can be used to solve problems and False if it cannot.

Note that for licensed solvers there are a number of “levels” of available: depending on the license, the solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs. ‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to True if the solver is available (possibly with limitations). The Enum may also have multiple members that all resolve to False indicating the reason why the interface is not available (not found, bad license, unsupported version, etc).

Returns

available – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runable at all and False otherwise.

Return type

Solver.Availability

abstract property config

An object for configuring solve options.

Returns

An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.
Return type
SolverConfig

get_duals
(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None) →
Dict[_GeneralConstraintData, float]

Declare sign convention in docstring here.

Parameters
cons_to_load (list) – A list of the constraints whose duals should be loaded. If
cons_to_load is None, then the duals for all constraints will be loaded.

Returns
duals – Maps constraints to dual values

Return type
dict

abstract get_primals
(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) →
Mapping[_GeneralVarData, float]

get_reduced_costs
(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) →
Mapping[_GeneralVarData, float]

Parameters
vars_to_load (list) – A list of the variables whose reduced cost should be loaded.
If vars_to_load is None, then all reduced costs will be loaded.

Returns
reduced_costs – Maps variable to reduced cost

Return type
ComponentMap

gslacks
(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None) →
Dict[_GeneralConstraintData, float]

Parameters
cons_to_load (list) – A list of the constraints whose slacks should be loaded. If
cons_to_load is None, then the slacks for all constraints will be loaded.

Returns
slacks – Maps constraints to slack values

Return type
dict

is_persistent()

Returns
is_persistent – True if the solver is a persistent solver.

Return type
bool

load_vars
(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → NoReturn

Load the solution of the primal variables into the value attribut of the variables.

Parameters
vars_to_load (list) – A list of the variables whose solution should be loaded. If
vars_to_load is None, then the solution to all primal variables will be loaded.

abstract remove_block
(block: _BlockData)

abstract remove_constraints
(cons: List[_GeneralConstraintData])
abstract remove_params(params: List[_ParamData])

abstract remove_variables(variables: List[_GeneralVarData])

abstract set_instance(model)

abstract set_objective(obj: _GeneralObjectiveData)

abstract solve(model: _BlockData, timer: Optional[HierarchicalTimer] = None) → Results

Solve a Pyomo model.

Parameters

• model (_BlockData) – The Pyomo model to be solved

• timer (HierarchicalTimer) – An option timer for reporting timing

Returns

results – A results object

Return type

Results

abstract property symbol_map

abstract property update_config: UpdateConfig

abstract update_params()

abstract update_variables(variables: List[_GeneralVarData])

abstract version() → Tuple

Returns

version – A tuple representing the version

Return type
tuple

class pyomo.contrib.appsi.base.SolverConfig(description=None, doc=None, implicit=False, implicit_domain=None, visibility=0)

Bases: ConfigDict

time_limit

Time limit for the solver

Type

float

stream_solver

If True, then the solver log goes to stdout

Type

bool

load_solution

If False, then the values of the primal variables will not be loaded into the model

Type

bool

symbolic_solver_labels

If True, then the names given to the solver will reflect the names of the pyomo components. Cannot be changed after set_instance is called.
Type
bool

report_timing
   If True, then some timing information will be printed at the end of the solve.
   Type
bool

add(name, config)

content_filters = {'userdata', 'all', None}
declare(name, config)

declare_as_argument(*args, **kwds)
   Map this Config item to an argparse argument.
   Valid arguments include all valid arguments to argparse’s ArgumentParser.add_argument() with the excep-
tion of ‘default’. In addition, you may provide a group keyword argument to either pass in a pre-defined
option group or subparser, or else pass in the string name of a group, subparser, or (subparser, group).
declare_from(other, skip=None)
display(content_filter=None, indent_spacing=2, ostream=None, visibility=None)
domain_name()
generate_documentation(block_start=None, block_end=None, item_start=None, item_body=None, item_end=None, indent_spacing=2, width=78, visibility=0, format='latex')
generate_yaml_template(indent_spacing=2, width=78, visibility=0)
get(k, d) → D[k] if k in D, else d. d defaults to None.
import_argparse(parsed_args)
initialize_argparse(parser)
items() → a set-like object providing a view on D's items
iteritems()  # DEPRECATED.
   Deprecated since version 6.0: The iteritems method is deprecated. Use dict.keys().
iterkeys()  # DEPRECATED.
   Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().
itervalues()  # DEPRECATED.
   Deprecated since version 6.0: The itervalues method is deprecated. Use dict.keys().
keys() → a set-like object providing a view on D's keys
name(fully_qualified=False)
reset()
set_default_value(default)

set_domain(domain)

set_value(value, skip_implicit=False)

setdefault(key, default=NOTSET)

unused_user_values()

user_values()

value(accessValue=True)

values() → an object providing a view on D's values

class pyomo.contrib.appsi.base.MIPSolverConfig(description=None, doc=None, implicit=False, implicit_domain=None, visibility=0)

Bases: SolverConfig

mip_gap
    Solver will terminate if the mip gap is less than mip_gap
    Type
      float

relax_integrality
    If True, all integer variables will be relaxed to continuous variables before solving
    Type
      bool

add(name, config)

content_filters = {'userdata', 'all', None}

declare(name, config)

declare_as_argument(*args, **kwds)
    Map this Config item to an argparse argument.
    Valid arguments include all valid arguments to argparse's ArgumentParser.add_argument() with the exception of 'default'. In addition, you may provide a group keyword argument to either pass in a pre-defined option group or subparser, or else pass in the string name of a group, subparser, or (subparser, group).

declare_from(other, skip=None)

display(content_filter=None, indent_spacing=2, ostream=None, visibility=None)

domain_name()

generate_documentation(block_start=None, block_end=None, item_start=None, item_body=None, item_end=None, indent_spacing=2, width=78, visibility=0, format='latex')

generate_yaml_template(indent_spacing=2, width=78, visibility=0)

get(k[, d]) → D[k] if k in D, else d. d defaults to None.

import_argparse(parsed_args)

initialize_argparse(parser)
items() → a set-like object providing a view on D's items

iteritems()
    DEPRECATED.
    Deprecated since version 6.0: The iteritems method is deprecated. Use dict.keys().

iterkeys()
    DEPRECATED.
    Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
    DEPRECATED.
    Deprecated since version 6.0: The itervalues method is deprecated. Use dict.keys().

keys() → a set-like object providing a view on D's keys

load_solution: bool

name(fully_qualified=False)

report_timing: bool

reset()

set_default_value(default)

set_domain(domain)

set_value(value, skip_implicit=False)

setdefault(key, default=NOTSET)

stream_solver: bool

symbolic_solver_labels: bool

time_limit: Optional[float]

unused_user_values()

user_values()

value(accessValue=True)

values() → an object providing a view on D's values

class pyomo.contrib.appsi.base.UpdateConfig(description=None, doc=None, implicit=False, implicit_domain=None, visibility=0)

    Bases: ConfigDict

    check_for_new_or_removed_constraints
        Type
        bool

    check_for_new_or_removed_vars
        Type
        bool
check_for_new_or_removed_params
  Type
  bool
update_constraints
  Type
  bool
update_vars
  Type
  bool
update_params
  Type
  bool
update_named_expressions
  Type
  bool
add(name, config)
content_filters = {'userdata', 'all', None}
declare(name, config)
declare_as_argument(*args, **kwds)
  Map this Config item to an argparse argument.
  Valid arguments include all valid arguments to argparse’s ArgumentParser.add_argument() with the exception of ‘default’. In addition, you may provide a group keyword argument to either pass in a pre-defined option group or subparser, or else pass in the string name of a group, subparser, or (subparser, group).
declare_from(other, skip=None)
display(content_filter=None, indent_spacing=2, ostream=None, visibility=None)
domain_name()
generate_documentation(block_start=None, block_end=None, item_start=None, item_body=None, item_end=None, indent_spacing=2, width=78, visibility=0, format='latex')
generate_yaml_template(indent_spacing=2, width=78, visibility=0)
get(k[d]) → D[k] if k in D, else d. d defaults to None.
import_argparse(parsed_args)
initialize_argparse(parser)
items() → a set-like object providing a view on D’s items
iteritems()
  DEPRECATED.
  Deprecated since version 6.0: The iteritems method is deprecated. Use dict.keys().
iterkeys()
DEPRECATED.
Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().

itervalues()
DEPRECATED.
Deprecated since version 6.0: The itervalues method is deprecated. Use dict.keys().

keys() → a set-like object providing a view on D's keys

name(fully_qualified=False)

reset()

set_default_value(default)

set_domain(domain)

set_value(value, skip_implicit=False)

setdefault(key, default=NOTSET)

unused_user_values()

user_values()

value(accessValue=True)

values() → an object providing a view on D's values

14.6.2 Solvers

Gurobi

class pyomo.contrib.appsi.solvers.gurobi.GurobiResults(solver)
    Bases: Results

class pyomo.contrib.appsi.solvers.gurobi.Gurobi(only_child_vars=True)
    Bases: PersistentBase, PersistentSolver
    Interface to Gurobi

class Availability(value)
    Bases: IntEnum
    An enumeration.

BadLicense = -2
BadVersion = -1
FullLicense = 1
LimitedLicense = 2
NeedsCompiledExtension = -3
Not Found = 0

add_block(block)

add_constraints(cons: List[_GeneralConstraintData])

add_params(params: List[_ParamData])

add_sos_constraints(cons: List[_SOSConstraintData])

add_variables(variables: List[_GeneralVarData])

available()

Test if the solver is available on this system.

Nominally, this will return True if the solver interface is valid and can be used to solve problems and False if it cannot.

Note that for licensed solvers there are a number of “levels” of available: depending on the license, the solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs. ‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to True if the solver is available (possibly with limitations). The Enum may also have multiple members that all resolve to False indicating the reason why the interface is not available (not found, bad license, unsupported version, etc).

Returns

available – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runnable at all and False otherwise.

Return type

Solver.Availability

cbCut(con)

Add a cut within a callback.

Parameters

con (pyomo.core.base.constraint._GeneralConstraintData) – The cut to add

cbGet(what)

cbGetNodeRel(vars)

Parameters

vars (Var or iterable of Var) –

cbGetSolution(vars)

Parameters

vars (iterable of vars) –

cbLazy(con)

Parameters

con (pyomo.core.base.constraint._GeneralConstraintData) – The lazy constraint to add

cbSetSolution(vars, solution)

cbUseSolution()
property config:  GurobiConfig

An object for configuring solve options.

Returns

An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.

Return type

SolverConfig

get_duals(cons_to_load=None)

Declare sign convention in docstring here.

Parameters

cons_to_load (list) – A list of the constraints whose duals should be loaded. If cons_to_load is None, then the duals for all constraints will be loaded.

Returns

duals – Maps constraints to dual values

Return type

dict

get_gurobi_param_info(param)

Get information about a gurobi parameter.

Parameters

param (str) – The gurobi parameter to get info for. See Gurobi documentation for possible options.

Return type

six-tuple containing the parameter name, type, value, minimum value, maximum value, and default value.

get_linear_constraint_attr(con, attr)

Get the value of an attribute on a gurobi linear constraint.

Parameters

• con (pyomo.core.base.constraint._GeneralConstraintData) – The pyomo constraint for which the corresponding gurobi constraint attribute should be retrieved.

• attr (str) – The attribute to get. See the Gurobi documentation

get_model_attr(attr)

Get the value of an attribute on the Gurobi model.

Parameters

attr (str) – The attribute to get. See Gurobi documentation for descriptions of the attributes.

get_primals(vars_to_load=None, solution_number=0)

get_quadratic_constraint_attr(con, attr)

Get the value of an attribute on a gurobi quadratic constraint.

Parameters

• con (pyomo.core.base.constraint._GeneralConstraintData) – The pyomo constraint for which the corresponding gurobi constraint attribute should be retrieved.

• attr (str) – The attribute to get. See the Gurobi documentation
get_reduced_costs

Parameters

vars_to_load (list) – A list of the variables whose reduced cost should be loaded. If vars_to_load is None, then all reduced costs will be loaded.

Returns

reduced_costs – Maps variable to reduced cost

Return type

ComponentMap

get_slacks

Parameters

cons_to_load (list) – A list of the constraints whose slacks should be loaded. If cons_to_load is None, then the slacks for all constraints will be loaded.

Returns

slacks – Maps constraints to slack values

Return type

dict

get_sos_attr

Get the value of an attribute on a gurobi sos constraint.

Parameters

• con (pyomo.core.base.sos._SOSConstraintData) – The pyomo SOS constraint for which the corresponding gurobi SOS constraint attribute should be retrieved.

• attr (str) – The attribute to get. See the Gurobi documentation

get_var_attr

Get the value of an attribute on a gurobi var.

Parameters

• var (pyomo.core.base.var._GeneralVarData) – The pyomo var for which the corresponding gurobi var attribute should be retrieved.

• attr (str) – The attribute to get. See gurobi documentation

property gurobi_options

A dictionary mapping solver options to values for those options. These are solver specific.

Returns

A dictionary mapping solver options to values for those options

Return type

dict

is_persistent

Returns

is_persistent – True if the solver is a persistent solver.

Return type

bool

load_vars

Load the solution of the primal variables into the value attribut of the variables.

Parameters

vars_to_load (list) – A list of the variables whose solution should be loaded. If vars_to_load is None, then the solution to all primal variables will be loaded.
release_license()

remove_block(block)

remove_constraints(cons: List[_GeneralConstraintData])

remove_params(params: List[_ParamData])

remove_sos_constraints(cons: List[_SOSConstraintData])

remove_variables(variables: List[_GeneralVarData])

reset()

set_callback(func=None)

Specify a callback for gurobi to use.

Parameters

    func (function) -- The function to call. The function should have three arguments. The first will be the pyomo model being solved. The second will be the GurobiPersistent instance. The third will be an enum member of gurobipy.GRB.Callback. This will indicate where in the branch and bound algorithm gurobi is at. For example, suppose we want to solve

\[
\begin{align*}
  \min & \quad 2x + y \\
  \text{s.t.} & \quad y \geq (x - 2) \times 2 \\
  & \quad 0 \leq x \leq 4 \\
  & \quad y \geq 0 \\
  & \quad y \text{ integer}
\end{align*}
\]

as an MILP using extended cutting planes in callbacks.

```python
>>> from gurobipy import GRB
>>> import pyomo.environ as pe
>>> from pyomo.core.expr.taylor_series import taylor_series_expansion
>>> from pyomo.contrib import appsi

>>> m = pe.ConcreteModel()
>>> m.x = pe.Var(bounds=(0, 4))
>>> m.y = pe.Var(within=pe.Integers, bounds=(0, None))
>>> m.obj = pe.Objective(expr=2*m.x + m.y)
>>> m.cons = pe.ConstraintList()  # for the cutting planes

... def _add_cut(xval):
...     # a function to generate the cut
...     m.x.value = xval
...     return m.cons.add(m.y >= taylor_series_expansion((m.x - 2)**2))
...
>>> _c = _add_cut(0)  # start with 2 cuts at the bounds of x
>>> _c = _add_cut(4)  # this is an arbitrary choice

>>> opt = appsi.solvers.Gurobi()
```

(continues on next page)
>>> opt.config.stream_solver = True
>>> opt.set_instance(m)
>>> opt.gurobi_options['PreCrush'] = 1
>>> opt.gurobi_options['LazyConstraints'] = 1

>>> def my_callback(cb_m, cb_opt, cb_where):
...     if cb_where == GRB.Callback.MIPSOL:
...         cb_opt.cbGetSolution(vars=[m.x, m.y])
...         if m.y.value < (m.x.value - 2)**2 - 1e-6:
...             cb_opt.cbLazy(_add_cut(m.x.value))

>>> opt.set_callback(my_callback)
>>> res = opt.solve(m)

```
set_gurobi_param(param, val)
Set a gurobi parameter.

Parameters

- **param (str)** – The gurobi parameter to set. Options include any gurobi parameter. Please see the Gurobi documentation for options.
- **val (any)** – The value to set the parameter to. See Gurobi documentation for possible values.

set_instance(model)

set_linear_constraint_attr(con, attr, val)
Set the value of an attribute on a gurobi linear constraint.

Parameters

- **con (pyomo.core.base.constraint._GeneralConstraintData)** – The pyomo constraint for which the corresponding gurobi constraint attribute should be modified.
- **attr (str)** – The attribute to be modified. Options are:
  - CBasis
  - DStart
  - Lazy
- **val (any)** – See gurobi documentation for acceptable values.

set_objective(obj: _GeneralObjectiveData)

set_var_attr(var, attr, val)
Set the value of an attribute on a gurobi variable.

Parameters

- **var (pyomo.core.base.var._GeneralVarData)** – The pyomo var for which the corresponding gurobi var attribute should be modified.
- **attr (str)** – The attribute to be modified. Options are:
  - Start
  - VarHintVal
  - VarHintPri
  - BranchPriority
  - VBasis
  - PStart
- **val (any)** – See gurobi documentation for acceptable values.
solve(model, timer: Optional[HierarchicalTimer] = None) → Results

Solve a Pyomo model.

Parameters

- model (BlockData) – The Pyomo model to be solved
- timer (HierarchicalTimer) – An option timer for reporting timing

Returns

- results – A results object

Return type

- Results

property symbol_map

update(timer: Optional[HierarchicalTimer] = None)

property update_config

update_params()

update_variables(variables: List[GeneralVarData])

version()

Returns

- version – A tuple representing the version

Return type

- tuple

write(filename)

Write the model to a file (e.g., and lp file).

Parameters

- filename (str) – Name of the file to which the model should be written.

Ipopt

class pyomo.contrib.appsi.solvers.ipopt.IpoptConfig(description=None, doc=None, implicit=False, implicit_domain=None, visibility=0)

Bases: SolverConfig

class NoArgument

Bases: object

add(name, config)

class filters = {'userdata', 'all', None}

declare(name, config)

declare_as_argument(*args, **kwds)

Map this Config item to an argparse argument.

Valid arguments include all valid arguments to argparse’s ArgumentParser.add_argument() with the exception of ‘default’. In addition, you may provide a group keyword argument to either pass in a pre-defined option group or subparser, or else pass in the string name of a group, subparser, or (subparser, group).
value\((accessValue=True)\)

values() \(\rightarrow \) an object providing a view on D's values

class pyomo.contrib.appsi.solvers.ipopt.Ipopt\((only_child_vars=True)\)
    Bases: PersistentSolver

class Availability(value)
    Bases: IntEnum
    An enumeration.
    BadLicense = -2
    BadVersion = -1
    FullLicense = 1
    LimitedLicense = 2
    NeedsCompiledExtension = -3
    NotFound = 0

add_block\((block: _BlockData)\)

add_constraints\((cons: List[_GeneralConstraintData])\)

add_params\((params: List[_ParamData])\)

add_variables\((variables: List[_GeneralVarData])\)

available()
    Test if the solver is available on this system.
    Nominally, this will return True if the solver interface is valid and can be used to solve problems and False if it cannot.
    Note that for licensed solvers there are a number of “levels” of available: depending on the license, the solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs. ‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to True if the solver is available (possibly with limitations). The Enum may also have multiple members that all resolve to False indicating the reason why the interface is not available (not found, bad license, unsupported version, etc).

Returns
    available – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runnable at all and False otherwise.

Return type
    Solver.Availability

property config
    An object for configuring solve options.

Returns
    An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.

Return type
    SolverConfig
get_duals(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None)

Declare sign convention in docstring here.

Parameters

cons_to_load (list) – A list of the constraints whose duals should be loaded. If cons_to_load is None, then the duals for all constraints will be loaded.

Returns

duals – Maps constraints to dual values

Return type
dict

get_primals(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → Mapping[_GeneralVarData, float]

get_reduced_costs(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → Mapping[_GeneralVarData, float]

Parameters

vars_to_load (list) – A list of the variables whose reduced cost should be loaded. If vars_to_load is None, then all reduced costs will be loaded.

Returns

reduced_costs – Maps variable to reduced cost

Return type
ComponentMap

get_slacks(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None) → Dict[_GeneralConstraintData, float]

Parameters

cons_to_load (list) – A list of the constraints whose slacks should be loaded. If cons_to_load is None, then the slacks for all constraints will be loaded.

Returns

slacks – Maps constraints to slack values

Return type
dict

property ipopt_options

A dictionary mapping solver options to values for those options. These are solver specific.

Returns

A dictionary mapping solver options to values for those options

Return type
dict

is_persistent()

Returns

is_persistent – True if the solver is a persistent solver.

Return type
bool

load_vars(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → NoReturn

Load the solution of the primal variables into the value attribut of the variables.

Parameters

vars_to_load (list) – A list of the variables whose solution should be loaded. If vars_to_load is None, then the solution to all primal variables will be loaded.
nl_filename()
options_filename()
remove_block(block: _BlockData)
remove_constraints(cons: List[_GeneralConstraintData])
remove_params(params: List[_ParamData])
remove_variables(variables: List[_GeneralVarData])
set_instance(model)
set_objective(obj: _GeneralObjectiveData)
sol_filename()
solve(model, timer: Optional[HierarchicalTimer] = None)
    Solve a Pyomo model.
    Parameters
        • model (_BlockData) – The Pyomo model to be solved
        • timer (HierarchicalTimer) – An option timer for reporting timing
    Returns
        results – A results object
    Return type
        Results

property symbol_map

property update_config

update_params()

update_variables(variables: List[_GeneralVarData])

version()
    Returns
        version – A tuple representing the version
    Return type
        tuple

property writer

Cplex
class pyomo.contrib.appsi.solvers.cplex.CplexConfig(description=None, doc=None, implicit=False, implicit_domain=None, visibility=0)
    Bases: MIPSolverConfig
    add(name, config)
    content_filters = {'userdata', 'all', None}
\begin{itemize}
  \item \texttt{declare(name, config)}
  \item \texttt{declare_as_argument(*args, **kwds)}
    \begin{itemize}
    \item Map this Config item to an argparse argument.
    \item Valid arguments include all valid arguments to argparse’s 
      \texttt{ArgumentParser.add_argument()} with the exception of ‘default’. In addition, you may 
      provide a group keyword argument to either pass in a pre-defined option group or subparser, or else 
      pass in the string name of a group, subparser, or (subparser, group).
    \end{itemize}
  \item \texttt{declare_from(other, skip=None)}
  \item \texttt{display(content_filter=None, indent_spacing=2, ostream=None, visibility=None)}
  \item \texttt{domain_name()}\end{itemize}

\begin{itemize}
  \item \texttt{generate_documentation(block_start=None, block_end=None, item_start=None, item_body=None, item_end=None, indent_spacing=2, width=78, visibility=0, format='latex')}\end{itemize}

\begin{itemize}
  \item \texttt{generate_yaml_template(indent_spacing=2, width=78, visibility=0)}\end{itemize}

\begin{itemize}
  \item \texttt{get(k[. d])} \rightarrow \texttt{D[k]} if \texttt{k} in \texttt{D}, else \texttt{d} defaults to \texttt{None}.
  \item \texttt{import_argparse(parsed_args)}\end{itemize}

\begin{itemize}
  \item \texttt{initialize_argparse(parser)}\end{itemize}

\begin{itemize}
  \item \texttt{items()} \rightarrow a set-like object providing a view on \texttt{D}'s items
  \item \texttt{iteritems()} \begin{itemize}
    \item DEPRECATED.
    \item Deprecated since version 6.0: The \texttt{iteritems} method is deprecated. Use \texttt{dict.keys()}.
  \end{itemize}
  \item \texttt{iterkeys()} \begin{itemize}
    \item DEPRECATED.
    \item Deprecated since version 6.0: The \texttt{iterkeys} method is deprecated. Use \texttt{dict.keys()}.
  \end{itemize}
  \item \texttt{itervalues()} \begin{itemize}
    \item DEPRECATED.
    \item Deprecated since version 6.0: The \texttt{itervalues} method is deprecated. Use \texttt{dict.keys()}.
  \end{itemize}
  \item \texttt{keys()} \rightarrow a set-like object providing a view on \texttt{D}'s keys
  \item \texttt{load_solution: bool}
  \item \texttt{mip_gap: Optional[float]}
  \item \texttt{name(fully_qualified=False)}\end{itemize}

\begin{itemize}
  \item \texttt{relax_integrality: bool}
  \item \texttt{report_timing: bool}
  \item \texttt{reset()}\end{itemize}

\begin{itemize}
  \item \texttt{set_default_value(default)}
  \item \texttt{set_domain(domain)}\end{itemize}
**Pyomo Documentation, Release 6.4.3**

```python
set_value(value, skip_implicit=False)
setdefault(key, default=NOTSET)
stream_solver: bool
symbolic_solver_labels: bool
time_limit: Optional[float]
unused_user_values()
user_values()
value(accessValue=True)
values() \rightarrow\text{an object providing a view on D's values}

```class` pyomo.contrib.appsi.solvers.cplex.CplexResults(solver)
Bases: Results

```class` pyomo.contrib.appsi.solvers.cplex.Cplex(only_child_vars=True)
Bases: PersistentSolver

class Availability(value)
Bases: IntEnum
An enumeration.
BadLicense = -2
BadVersion = -1
FullLicense = 1
LimitedLicense = 2
NeedsCompiledExtension = -3
NotFound = 0

add_block(block: _BlockData)
add_constraints(cons: List[_GeneralConstraintData])
add_params(params: List[_ParamData])
add_variables(variables: List[_GeneralVarData])

available()
Test if the solver is available on this system.
Nominally, this will return True if the solver interface is valid and can be used to solve problems
and False if it cannot.

Note that for licensed solvers there are a number of “levels” of available: depending on the license, the
solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs.
‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to
True if the solver is available (possibly with limitations). The Enum may also have multiple members
that all resolve to False indicating the reason why the interface is not available (not found, bad license,
unsupported version, etc).

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Returns

**available** – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runnable at all and False otherwise.

**Return type**

*Solver.Availability*

**property config**

An object for configuring solve options.

**Returns**

An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.

**Return type**

*SolverConfig*

**property cplex_options**

A dictionary mapping solver options to values for those options. These are solver specific.

**Returns**

A dictionary mapping solver options to values for those options

**Return type**

*dict*

**get_duals** *(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None) → Dict[_GeneralConstraintData, float]*)

Declare sign convention in docstring here.

**Parameters**

**cons_to_load** *(list)* – A list of the constraints whose duals should be loaded. If cons_to_load is None, then the duals for all constraints will be loaded.

**Returns**

**duals** – Maps constraints to dual values

**Return type**

*dict*

**get_primals** *(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → Mapping[_GeneralVarData, float]*)

**Parameters**

**vars_to_load** *(list)* – A list of the variables whose reduced cost should be loaded. If vars_to_load is None, then all reduced costs will be loaded.

**Returns**

**reduced_costs** – Maps variable to reduced cost

**Return type**

*ComponentMap*

**get_slacks** *(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None) → Dict[_GeneralConstraintData, float]*)

**Parameters**

**cons_to_load** *(list)* – A list of the constraints whose slacks should be loaded. If cons_to_load is None, then the slacks for all constraints will be loaded.
Returns

slacks – Maps constraints to slack values

Return type
dict

is_persistent()

Returns

is_persistent – True if the solver is a persistent solver.

Return type
bool

load_vars(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → NoReturn

Load the solution of the primal variables into the value attribute of the variables.

Parameters

vars_to_load (list) – A list of the variables whose solution should be loaded. If vars_to_load is None, then the solution to all primal variables will be loaded.

log_filename()

lp_filename()

remove_block(block: _BlockData)

remove_constraints(cons: List[_GeneralConstraintData])

remove_params(params: List[_ParamData])

remove_variables(variables: List[_GeneralVarData])

set_instance(model)

set_objective(obj: _GeneralObjectiveData)

solve(model, timer: Optional[HierarchicalTimer] = None)

Solve a Pyomo model.

Parameters

• model (_BlockData) – The Pyomo model to be solved
• timer (HierarchicalTimer) – An option timer for reporting timing

Returns

results – A results object

Return type
Results

property symbol_map

property update_config

update_params()

update_variables(variables: List[_GeneralVarData])

version()

Returns

version – A tuple representing the version
Return type
tuple

property writer

Cbc
class pyomo.contrib.appsi.solvers.cbc.CbcConfig(
description=None, doc=None, implicit=False,
immediate_domain=None, visibility=0)
Bases: SolverConfig

add(name, config)

content_filters = {'userdata', 'all', None}
declare(name, config)
declare_as_argument(*args, **kwds)
    Map this Config item to an argparse argument.
    Valid arguments include all valid arguments to argparse’s ArgumentParser.add_argument() with the exception of ‘default’.
    In addition, you may provide a group keyword argument to either pass in a pre-defined option group or subparser, or else pass in the string name of a group, subparser, or (subparser, group).
declare_from(other, skip=None)
display(content_filter=None, indent_spacing=2, ostream=None, visibility=None)
domain_name()
generate_documentation(block_start=None, block_end=None, item_start=None, item_body=None, item_end=None, indent_spacing=2, width=78, visibility=0, format='latex')
generate_yaml_template(indent_spacing=2, width=78, visibility=0)
get(k, d) → D[k] if k in D, else d. d defaults to None.
import_argparse(parsed_args)
initialize_argparse(parser)
items() → a set-like object providing a view on D’s items
iteitems()
    DEPRECATED.
    Deprecated since version 6.0: The iteitems method is deprecated. Use dict.keys().
iterkeys()
    DEPRECATED.
    Deprecated since version 6.0: The iterkeys method is deprecated. Use dict.keys().
itervalues()
    DEPRECATED.
    Deprecated since version 6.0: The itervalues method is deprecated. Use dict.keys().
keys() → a set-like object providing a view on D’s keys
load_solution: bool
name(fully_qualified=False)
report_timing: bool
reset()
set_default_value(default)
set_domain(domain)
set_value(value, skip_implicit=False)
setdefault(key, default=NOTSET)
stream_solver: bool
symbolic_solver_labels: bool
time_limit: Optional[float]
unused_user_values()
user_values()
value(accessValue=True)
values() → an object providing a view on D's values

class pyomo.contrib.appsi.solvers.cbc.Cbc(only_child_vars=True)
  Bases: PersistentSolver

class Availability(value)
  Bases: IntEnum
  An enumeration.
  BadLicense = -2
  BadVersion = -1
  FullLicense = 1
  LimitedLicense = 2
  NeedsCompiledExtension = -3
  NotFound = 0

add_block(block: _BlockData)
add_constraints(cons: List[_GeneralConstraintData])
add_params(params: List[_ParamData])
add_variables(variables: List[_GeneralVarData])
available()
Test if the solver is available on this system.
Nominally, this will return True if the solver interface is valid and can be used to solve problems and False if it cannot.

Note that for licensed solvers there are a number of “levels” of available: depending on the license, the solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs. ‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to True if the solver is available (possibly with limitations). The Enum may also have multiple members that all resolve to False indicating the reason why the interface is not available (not found, bad license, unsupported version, etc).

Returns

available – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runnable at all and False otherwise.

Return type

Solver.Availability

property cbc_options
A dictionary mapping solver options to values for those options. These are solver specific.

Returns

A dictionary mapping solver options to values for those options

Return type

dict

property config
An object for configuring solve options.

Returns

An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.

Return type

SolverConfig

get_duals(cons_to_load=None)
Declare sign convention in docstring here.

Parameters

cons_to_load (list) – A list of the constraints whose duals should be loaded. If cons_to_load is None, then the duals for all constraints will be loaded.

Returns

duals – Maps constraints to dual values

Return type

dict

get_primals(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → Mapping[_GeneralVarData, float]

get_reduced_costs(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → Mapping[_GeneralVarData, float]

Parameters

vars_to_load (list) – A list of the variables whose reduced cost should be loaded. If vars_to_load is None, then all reduced costs will be loaded.

Returns

reduced_costs – Maps variable to reduced cost
Return type
ComponentMap

get_slacks(cons_to_load: Optional[Sequence[_GeneralConstraintData]] = None) → Dict[_GeneralConstraintData, float]
Parameters
cons_to_load (list) – A list of the constraints whose slacks should be loaded. If cons_to_load is None, then the slacks for all constraints will be loaded.
Returns
slacks – Maps constraints to slack values
Return type
dict

is_persistent()
Returns
is_persistent – True if the solver is a persistent solver.
Return type
bool

load_vars(vars_to_load: Optional[Sequence[_GeneralVarData]] = None) → NoReturn
Load the solution of the primal variables into the value attribut of the variables.
Parameters
vars_to_load (list) – A list of the variables whose solution should be loaded. If vars_to_load is None, then the solution to all primal variables will be loaded.

log_filename()
lp_filename()
remove_block(block: _BlockData)
remove_constraints(cons: List[_GeneralConstraintData])
remove_params(params: List[_ParamData])
remove_variables(variables: List[_GeneralVarData])
set_instance(model)
set_objective(obj: _GeneralObjectiveData)
soln_filename()
solve(model, timer: Optional[HierarchicalTimer] = None)
Solve a Pyomo model.
Parameters
• model (_BlockData) – The Pyomo model to be solved
• timer (HierarchicalTimer) – An option timer for reporting timing

Returns
results – A results object
Return type
Results
property symbol_map

property update_config

update_params()

update_variables(variables: List[_GeneralVarData])

version()

Returns

version – A tuple representing the version

Return type

tuple

property writer

HiGHS

class pyomo.contrib.appsi.solvers.highs.HighsResults(solver)

   Bases: Results

class pyomo.contrib.appsi.solvers.highs.Highs(only_child_vars=True)

   Bases: PersistentBase, PersistentSolver

Interface to HiGHS

class Availability(value)

   Bases: IntEnum

An enumeration.

BadLicense = -2

BadVersion = -1

FullLicense = 1

LimitedLicense = 2

NeedsCompiledExtension = -3

NotFound = 0

add_block(block)

add_constraints(cons: List[_GeneralConstraintData])

add_params(params: List[_ParamData])

add_sos_constraints(cons: List[_SOSConstraintData])

add_variables(variables: List[_GeneralVarData])
available()

Test if the solver is available on this system.

Nominally, this will return True if the solver interface is valid and can be used to solve problems and False if it cannot.

Note that for licensed solvers there are a number of “levels” of available: depending on the license, the solver may be available with limitations on problem size or runtime (e.g., ‘demo’ vs. ‘community’ vs. ‘full’). In these cases, the solver may return a subclass of enum.IntEnum, with members that resolve to True if the solver is available (possibly with limitations). The Enum may also have multiple members that all resolve to False indicating the reason why the interface is not available (not found, bad license, unsupported version, etc).

Returns

available – An enum that indicates “how available” the solver is. Note that the enum can be cast to bool, which will be True if the solver is runnable at all and False otherwise.

Return type

`Solver.Availability`

property config: `HighsConfig`

An object for configuring solve options.

Returns

An object for configuring pyomo solve options such as the time limit. These options are mostly independent of the solver.

Return type

`SolverConfig`

get_duals(cons_to_load=None)

Declare sign convention in docstring here.

Parameters

cons_to_load (list) – A list of the constraints whose duals should be loaded. If cons_to_load is None, then the duals for all constraints will be loaded.

Returns

duals – Maps constraints to dual values

Return type

dict

get_primals(vars_to_load=None, solution_number=0)

get_reduced_costs(vars_to_load=None)

Parameters

vars_to_load (list) – A list of the variables whose reduced cost should be loaded. If vars_to_load is None, then all reduced costs will be loaded.

Returns

reduced_costs – Maps variable to reduced cost

Return type

ComponentMap

get_slacks(cons_to_load=None)

Parameters

cons_to_load (list) – A list of the constraints whose slacks should be loaded. If cons_to_load is None, then the slacks for all constraints will be loaded.

Returns

slacks – Maps constraints to slack values
Return type
dict

property highs_options
returns: highs_options – A dictionary mapping solver options to values for those options. These are solver specific.

Return type
dict

is_persistent()
Returns
is_persistent – True if the solver is a persistent solver.

Return type
bool

load_vars(vars_to_load=None)
Load the solution of the primal variables into the value attribute of the variables.

Parameters
vars_to_load (list) – A list of the variables whose solution should be loaded. If vars_to_load is None, then the solution to all primal variables will be loaded.

remove_block(block)
remove_constraints(cons: List[_GeneralConstraintData])
remove_params(params: List[_ParamData])
remove_sos_constraints(cons: List[_SOSConstraintData])
remove_variables(variables: List[_GeneralVarData])
set_instance(model)
set_objective(obj: _GeneralObjectiveData)
solve(model, timer: Optional[HierarchicalTimer] = None) → Results
Solve a Pyomo model.

Parameters
• model (_BlockData) – The Pyomo model to be solved
• timer (HierarchicalTimer) – An option timer for reporting timing

Returns
results – A results object

Return type
Results

property symbol_map

update(timer: Optional[HierarchicalTimer] = None)
property update_config
update_params()
update_variables(variables: List[_GeneralVarData])
### Returns

- **version** | A tuple representing the version

### Return type
tuple

APPsi solver interfaces are designed to work very similarly to most Pyomo solver interfaces but are very efficient for resolving the same model with small changes. This is very beneficial for applications such as Benders' Decomposition, Optimization-Based Bounds Tightening, Progressive Hedging, Outer-Approximation, and many others. Here is an example of using an APPSI solver interface.

```python
global_timer = HierarchicalTimer()  # Initialize timer

# Create a model
m = pe.ConcreteModel()

# Define variables
m.x = pe.Var()

# Define parameters
m.p = pe.Param(mutable=True)

# Define objective
m.obj = pe.Objective(expr=m.x**2 + m.y**2)

# Define constraints
m.c1 = pe.Constraint(expr=m.y >= pe.exp(m.x))

# Define solver interface
opt = appsi.solvers.Ipopt()

# Define timer
timer = GlobalTimer()

# Iterate over parameter values
for p_val in np.linspace(1, 10, 100):
    m.p.value = float(p_val)
    res = opt.solve(m, timer=timer)
    assert res.termination_condition == appsi.base.TerminationCondition.optimal

# Print best feasible objective
print(res.best_feasible_objective)

# Print timer
print(timer)
```

Extra performance improvements can be made if you know exactly what changes will be made in your model. In the example above, only parameter values are changed, so we can setup the `UpdateConfig` so that the solver does not check for changes in variables or constraints.

```python
cfg = opt.config

# Update config
for update in ['check_for_new_or_removed_constraints', 'check_for_new_or_removed_vars', 'update_constraints', 'update_vars']:
    setattr(cfg.update_config, update, False)

# Iterate over parameter values
for p_val in np.linspace(1, 10, 100):
    m.p.value = float(p_val)
    res = opt.solve(m, timer=timer)
    assert res.termination_condition == appsi.base.TerminationCondition.optimal

# Print best feasible objective
print(res.best_feasible_objective)

# Print timer
print(timer)
```

Solver independent options can be specified with the `SolverConfig` or derived classes. For example:

```python
opt.config.stream_solver = True
```
>>> opt.solver_options['max_iter'] = 20

14.6.3 Installation

There are a few ways to install Appsi listed below.

Option1:

```
pyomo build-extensions
```

Option2:

```
cd pyomo/contrib/appsi/
python build.py
```

Option3:

```
python
>>> from pyomo.contrib.appsi.build import build_appsi
>>> build_appsi()
```

Pyomo is under active ongoing development. The following API documentation describes Beta functionality.

**Warning:** The `pyomo.kernel` API is still in the beta phase of development. It is fully tested and functional; however, the interface may change as it becomes further integrated with the rest of Pyomo.

**Warning:** Models built with `pyomo.kernel` components are not yet compatible with `pyomo` extension modules (e.g., PySP, `pyomo.dae`, `pyomo.gdp`).

14.7 The Kernel Library

The `pyomo.kernel` library is an experimental modeling interface designed to provide a better experience for users doing concrete modeling and advanced application development with Pyomo. It includes the basic set of *modeling components* necessary to build algebraic models, which have been redesigned from the ground up to make it easier for users to customize and extend. For a side-by-side comparison of `pyomo.kernel` and `pyomo.environ` syntax, visit the link below.
### 14.7.1 Syntax Comparison Table (pyomo.kernel vs pyomo.environ)

<table>
<thead>
<tr>
<th></th>
<th>pyomo.kernel</th>
<th>pyomo.environ</th>
</tr>
</thead>
</table>
| **Import** | ```py
import pyomo.kernel as pmo
``` | ```py
import pyomo.environ as aml
``` |
| **Model** | ```py
def create(data):
    instance = pmo.block()
    # ... define instance ...
    ... return instance

instance = create(data)

m = pmo.block()
m.b = pmo.block()
``` | ```py
m = aml.AbstractModel()
# ... define model ...

instance = \
    m.create_
    # ... instance(datafile)

m = aml.ConcreteModel()
m.b = aml.Block()
``` |
| **Set** | ```py
m.s = [1,2]
# [0,1,2]
m.q = range(3)
``` | ```py
m.s = aml.
    # Set(initialize=[1,2], ordered=True)

m.q = aml.RangeSet(1,3)
``` |
| **Parameter** | ```py
m.p = pmo.parameter(0)
# pd[1] = 0, pd[2] = 1
m.pd = pmo.parameter_dict()
for k,i in enumerate(m.s):
    m.pd[i] = pmo.
    # parameter(k)

# uses 0-based indexing
# pl[0] = 0, pl[0] = 1, ...
m.pl = pmo.parameter_list()
for j in m.q:
    m.pl.append( pmo.parameter(j) )
``` | ```py
m.p = aml.
    # Param(mutable=True, initialize=0)
    # pd[1] = 0, pd[2] = 1
    def pd_(m, i):
        return m.s.ord(i) - 1

m.pd = aml.Param(m.s, 
                    mutable=True, 
                    rule=pd_)
``` |
| **Variable** | ```py
m.v = pmo.variable(value=1, lb=1, ub=4)
m.vd = pmo.variable_dict()
for i in m.s:
    m.vd[i] = pmo.
    # variable(ub=9)
``` | ```py
m.v = aml.Var(initialize=1.
    # 0, 
    bounds=(1,4))

m.vd = aml.Var(m.s, 
               # bounds=(None,9))
``` |
Models built from `pyomo.kernel` components are fully compatible with the standard solver interfaces included with Pyomo. A minimal example script that defines and solves a model is shown below.

```python
import pyomo.kernel as pmo

model = pmo.block()
model.x = pmo.variable()
model.c = pmo.constraint(model.x >= 1)
model.o = pmo.objective(model.x)

opt = pmo.SolverFactory("ipopt")
result = opt.solve(model)
assert str(result.solver.termination_condition) == "optimal"
```

### 14.7.2 Notable Improvements

**More Control of Model Structure**

Containers in `pyomo.kernel` are analogous to indexed components in `pyomo.environ`. However, `pyomo.kernel` containers allow for additional layers of structure as they can be nested within each other as long as they have compatible categories. The following example shows this using `pyomo.kernel.variable` containers.

```python
vlist = pyomo.kernel.variable_list()
vlist.append(pyomo.kernel.variable_dict())
vlist[0]['x'] = pyomo.kernel.variable()
```

As the next section will show, the standard modeling component containers are also compatible with user-defined classes that derive from the existing modeling components.

**Sub-Classing**

The existing components and containers in `pyomo.kernel` are designed to make sub-classing easy. User-defined classes that derive from the standard modeling components and containers in `pyomo.kernel` are compatible with existing containers of the same component category. As an example, in the following code we see that the `pyomo.kernel.block_list` container can store both `pyomo.kernel.block` objects as well as a user-defined `Widget` object that derives from `pyomo.kernel.block`. The `Widget` object can also be placed on another block object as an attribute and treated itself as a block.

```python
class Widget(pyo.kernel.block):
    ...

model = pyomo.kernel.block()
model.blist = pyomo.kernel.block_list()
model.blist.append(Widget())
```

---

1. `pyomo.kernel` does not include an alternative to the `AbstractModel` component from `pyomo.environ`. All data necessary to build a model must be imported by the user.
2. `pyomo.kernel` does not include an alternative to the `Pyomo Set` component from `pyomo.environ`.
3. `pyomo.kernel` parameter objects are always mutable.
4. Special Ordered Sets
5. Both `pyomo.kernel.piecewise` and `pyomo.kernel.piecewise_nd` create objects that are sub-classes of `pyomo.kernel.block`. Thus, these objects can be stored in containers such as `pyomo.kernel.block_dict` and `pyomo.kernel.block_list`. 

14.7. The Kernel Library
The next series of examples goes into more detail on how to implement derived components or containers.

The following code block shows a class definition for a non-negative variable, starting from `pyomo.kernel.variable` as a base class.

```python
class NonNegativeVariable(pyomo.kernel.variable):
    """A non-negative variable."""
    __slots__ = ()
    def __init__(self, **kwds):
        if 'lb' not in kwds:
            kwds['lb'] = 0
        if kwds['lb'] < 0:
            raise ValueError("lower bound must be non-negative")
        super(NonNegativeVariable, self).__init__(**kwds)

        # restrict assignments to x.lb to non-negative numbers
        @property
        def lb(self):
            # calls the base class property getter
            return pyomo.kernel.variable.lb.fget(self)
        @lb.setter
        def lb(self, lb):
            if lb < 0:
                raise ValueError("lower bound must be non-negative")
            # calls the base class property setter
            pyomo.kernel.variable.lb.fset(self, lb)
```

The `NonNegativeVariable` class prevents negative values from being stored into its lower bound during initialization or later on through assignment statements (e.g., `x.lb = -1` fails). Note that the `__slots__ == ()` line at the beginning of the class definition is optional, but it is recommended if no additional data members are necessary as it reduces the memory requirement of the new variable type.

The next code block defines a custom variable container called `Point` that represents a 3-dimensional point in Cartesian space. The new type derives from the `pyomo.kernel.variable_tuple` container and uses the `NonNegativeVariable` type we defined previously in the `z` coordinate.

```python
class Point(pyomo.kernel.variable_tuple):
    """A 3-dimensional point in Cartesian space with the
    z coordinate restricted to non-negative values."""
    __slots__ = ()
    def __init__(self):
        super(Point, self).__init__(
            pyomo.kernel.variable(),
            pyomo.kernel.variable(),
            NonNegativeVariable())
```

The `Point` class allows creation of 3-dimensional points with the `z` coordinate restricted to non-negative values.
The `Point` class can be treated like a tuple storing three variables, and it can be placed inside of other variable containers or added as attributes to blocks. The property methods included in the class definition provide an additional syntax for accessing the three variables it stores, as the next code example will show.

The following code defines a class for building a convex second-order cone constraint from a `Point` object. It derives from the `pyomo.kernel.constraint` class, overriding the constructor to build the constraint expression and utilizing the property methods on the point class to increase readability.

```python
@property
def x(self):
    return self[0]
@property
def y(self):
    return self[1]
@property
def z(self):
    return self[2]
```

```python
class SOC(pyomo.kernel.constraint):
    """A convex second-order cone constraint""
    __slots__ = ()
    def __init__(self, point):
        assert isinstance(point.z, NonNegativeVariable)
        super(SOC, self).__init__(point.x**2 + point.y**2 <= point.z**2)
```

**Reduced Memory Usage**

The `pyomo.kernel` library offers significant opportunities to reduce memory requirements for highly structured models. The situation where this is most apparent is when expressing a model in terms of many small blocks consisting of singleton components. As an example, consider expressing a model consisting of a large number of voltage transformers. One option for doing so might be to define a `Transformer` component as a subclass of `pyomo.kernel.block`. The example below defines such a component, including some helper methods for connecting input and output voltage variables and updating the transformer ratio.

```python
class Transformer(pyomo.kernel.block):
    def __init__(self):
        super(Transformer, self).__init__()
        self._a = pyomo.kernel.parameter()
        self._v_in = pyomo.kernel.expression()
        self._v_out = pyomo.kernel.expression()
        self._c = pyomo.kernel.constraint(
            self._a * self._v_out == self._v_in)
    def set_ratio(self, a):
        assert a > 0
        self._a.value = a
    def connect_v_in(self, v_in):
        self._v_in.expr = v_in
    def connect_v_out(self, v_out):
        self._v_out.expr = v_out
```

A simplified version of this using `pyomo.environ` components might look like what is below.
The transformer expressed using `pyomo.kernel` components requires roughly 2 KB of memory, whereas the `pyomo.environ` version requires roughly 8.4 KB of memory (an increase of more than 4x). Additionally, the `pyomo.kernel` transformer is fully compatible with all existing `pyomo.kernel` block containers.

Direct Support For Conic Constraints with Mosek

Pyomo 5.6.3 introduced support into `pyomo.kernel` for six conic constraint forms that are directly recognized by the new Mosek solver interface. These are

- **conic.quadratic**:\[ \sum_i x_i^2 \leq r^2, \quad r \geq 0 \]
- **conic.rotated_quadratic**:\[ \sum_i x_i^2 \leq 2r_1r_2, \quad r_1, r_2 \geq 0 \]
- **conic.primal_exponential**:\[ x_1 \exp(x_2/x_1) \leq r, \quad x_1, r \geq 0 \]
- **conic.primal_power** (\( \alpha \) is a constant):\[ ||x||_2 \leq r_1^\alpha r_2^{1-\alpha}, \quad r_1, r_2 \geq 0, \quad 0 < \alpha < 1 \]
- **conic.dual_exponential**:\[ -x_2 \exp((x_1/x_2) - 1) \leq r, \quad x_2 \leq 0, \quad r \geq 0 \]
- **conic.dual_power** (\( \alpha \) is a constant):\[ ||x||_2 \leq (r_1/\alpha)\alpha(r_2/(1-\alpha))^{1-\alpha}, \quad r_1, r_2 \geq 0, \quad 0 < \alpha < 1 \]

Other solver interfaces will treat these objects as general nonlinear or quadratic constraints, and may or may not have the ability to identify their convexity. For instance, Gurobi will recognize the expressions produced by the quadratic and rotated_quadratic objects as representing convex domains as long as the variables involved satisfy the convexity conditions. However, other solvers may not include this functionality.

Each of these conic constraint classes are of the same category type as standard `pyomo.kernel.constraint` object, and, thus, are directly supported by the standard constraint containers (`constraint_tuple`, `constraint_list`, `constraint_dict`).

Each conic constraint class supports two methods of instantiation. The first method is to directly instantiate a conic constraint object, providing all necessary input variables:

```python
import pyomo.kernel as pmo
m = pmo.block()
m.x1 = pmo.variable(lb=0)
m.x2 = pmo.variable()
m.r = pmo.variable(lb=0)
m.q = pmo.conic.primal_exponential(
```

(continues on next page)
This method may be limiting if utilizing the Mosek solver as the user must ensure that additional conic constraints do not use variables that are directly involved in any existing conic constraints (this is a limitation the Mosek solver itself). To overcome this limitation, and to provide a more general way of defining conic domains, each conic constraint class provides the \texttt{as\_domain} class method. This alternate constructor has the same argument signature as the class, but in place of each variable, one can optionally provide a constant, a linear expression, or \texttt{None}. The \texttt{as\_domain} class method returns a block object that includes the core conic constraint, auxiliary variables used to express the conic constraint, as well as auxiliary constraints that link the inputs (that are not \texttt{None}) to the auxiliary variables. Example:

```python
import pyomo.kernel as pmo
import math
m = pmo.block()
m.x = pmo.variable(lb=0)
m.y = pmo.variable(lb=0)
m.b = pmo.conic.primal_exponential.as_domain(x1=math.sqrt(2)*m.x, x2=2.0, r=2*(m.x + m.y))
```

### 14.7.3 Reference

**Modeling Components:**

**Blocks**

**Summary**

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>\texttt{pyomo.core.kernel.block.block()}</td>
<td>A generalized container for defining hierarchical models by adding modeling components as attributes.</td>
</tr>
<tr>
<td>\texttt{pyomo.core.kernel.block.block_tuple(*args, ...)}</td>
<td>A tuple-style container for objects with category type IBlock</td>
</tr>
<tr>
<td>\texttt{pyomo.core.kernel.block.block_list(*args, **kwds)}</td>
<td>A list-style container for objects with category type IBlock</td>
</tr>
<tr>
<td>\texttt{pyomo.core.kernel.block.block_dict(*args, **kwds)}</td>
<td>A dict-style container for objects with category type IBlock</td>
</tr>
</tbody>
</table>

---

14.7. The Kernel Library
Member Documentation

class pyomo.core.kernel.block.block
   Bases: IBlock
   A generalized container for defining hierarchical models by adding modeling components as attributes.

Examples

```python
>>> import pyomo.kernel as pmo
>>> model = pmo.block()
>>> model.x = pmo.variable()
>>> model.c = pmo.constraint(model.x >= 1)
>>> model.o = pmo.objective(model.x)
```

child_ctypes()
   Returns the set of child object category types stored in this container.

children(ctype=<class 'pyomo.core.kernel.base._no_ctype'>)
   Iterate over the children of this block.
   Parameters
   ctype – Indicates the category of children to include. The default value indicates that
            all categories should be included.
   Returns
   iterator of child objects

load_solution(solution, allow_consistent_values_for_fixed_vars=False, comparison_tolerance_for_fixed_vars=1e-05)
   Load a solution.
   Parameters
   solution – A pyomo.opt.Solution object with a symbol map. Optionally, the
               solution can be tagged with a default variable value (e.g., 0) that will be applied
               to those variables in the symbol map that do not have a value in the solution.
   allow_consistent_values_for_fixed_vars – Indicates whether a solution
                                             can specify consistent values for variables that are fixed.
   comparison_tolerance_for_fixed_vars – The tolerance used to define
                                           whether or not a value in the solution is consistent with the value of a fixed vari-
                                           able.

write(filename, format=None, _solver_capability=None, _called_by_solver=False, **kwds)
   Write the model to a file, with a given format.
   Parameters
   filename (str) – The name of the file to write.
   format – The file format to use. If this is not specified, the file format will be
             inferred from the filename suffix.
   **kwds – Additional keyword options passed to the model writer.
   Returns
   a SymbolMap
class pyomo.core.kernel.block.block_tuple(*args, **kwds)
    Bases: TupleContainer
    A tuple-style container for objects with category type IBlock

class pyomo.core.kernel.block.block_list(*args, **kwds)
    Bases: ListContainer
    A list-style container for objects with category type IBlock

class pyomo.core.kernel.block.block_dict(*args, **kwds)
    Bases: DictContainer
    A dict-style container for objects with category type IBlock

Variables

Summary

<table>
<thead>
<tr>
<th>pyomo.core.kernel.variable.variable(...)</th>
<th>A decision variable</th>
</tr>
</thead>
<tbody>
<tr>
<td>pyomo.core.kernel.variable. variable_tuple(...)</td>
<td>A tuple-style container for objects with category type IVariable</td>
</tr>
<tr>
<td>pyomo.core.kernel.variable. variable_list(...)</td>
<td>A list-style container for objects with category type IVariable</td>
</tr>
<tr>
<td>pyomo.core.kernel.variable. variable_dict(...)</td>
<td>A dict-style container for objects with category type IVariable</td>
</tr>
</tbody>
</table>

Member Documentation

class pyomo.core.kernel.variable.variable(domain_type=None, domain=None, lb=None, ub=None, value=None, fixed=False)
    Bases: IVariable
    A decision variable

Decision variables are used in objectives and constraints to define an optimization problem.

Parameters

- **domain_type** – Sets the domain type of the variable. Must be one of RealSet or IntegerSet. Can be updated later by assigning to the domain_type property. The default value of None is equivalent to RealSet, unless the domain keyword is used.

- **domain** – Sets the domain of the variable. This updates the domain_type, lb, and ub properties of the variable. The default value of None implies that this keyword is ignored. This keyword can not be used in combination with the domain_type keyword.

- **lb** – Sets the lower bound of the variable. Can be updated later by assigning to the lb property on the variable. Default is None, which is equivalent to -inf.

- **ub** – Sets the upper bound of the variable. Can be updated later by assigning to the ub property on the variable. Default is None, which is equivalent to +inf.

- **value** – Sets the value of the variable. Can be updated later by assigning to the value property on the variable. Default is None.
• **fixed (bool)** – Sets the fixed status of the variable. Can be updated later by assigning to the `fixed` property or by calling the `fix()` method. Default is False.

**Examples**

```python
>>> import pyomo.kernel as pmo
>>> # A continuous variable with infinite bounds
>>> x = pmo.variable()
>>> # A binary variable
>>> x = pmo.variable(domain=pmo.Binary)
>>> # Also a binary variable
>>> x = pmo.variable(domain_type=pmo.IntegerSet, lb=0, ub=1)
```

**property domain**

Set the domain of the variable. This method updates the `domain_type` property and overwrites the lb and ub properties with the domain bounds.

**property domain_type**

The domain type of the variable (RealSet or IntegerSet)

**property fixed**

The fixed status of the variable

**property lower**

The lower bound of the variable

**property stale**

The stale status of the variable

**property upper**

The upper bound of the variable

**property value**

The value of the variable

**class pyomo.core.kernel.variable.variable_tuple(*args, **kwds)**

Bases: TupleContainer

A tuple-style container for objects with category type IVariable

**class pyomo.core.kernel.variable.variable_list(*args, **kwds)**

Bases: ListContainer

A list-style container for objects with category type IVariable

**class pyomo.core.kernel.variable.variable_dict(*args, **kwds)**

Bases: DictContainer

A dict-style container for objects with category type IVariable
Constraints

Summary

<table>
<thead>
<tr>
<th>Class</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>pyomo.core.kernel.constraint.constraint(...)</td>
<td>A general algebraic constraint</td>
</tr>
<tr>
<td>pyomo.core.kernel.constraint.linear_constraint(...)</td>
<td>A linear constraint</td>
</tr>
<tr>
<td>pyomo.core.kernel.constraint.constraint_tuple(...)</td>
<td>A tuple-style container for objects with category type IConstraint</td>
</tr>
<tr>
<td>pyomo.core.kernel.constraint.constraint_list(...)</td>
<td>A list-style container for objects with category type IConstraint</td>
</tr>
<tr>
<td>pyomo.core.kernel.constraint.constraint_dict(...)</td>
<td>A dict-style container for objects with category type IConstraint</td>
</tr>
<tr>
<td>pyomo.core.kernel.matrix_constraint.matrix_constraint(A)</td>
<td>A container for constraints of the form lb &lt;= Ax &lt;= ub.</td>
</tr>
</tbody>
</table>

Member Documentation

class pyomo.core.kernel.constraint.constraint(expr=None, body=None, lb=None, ub=None, rhs=None)

Bases: _MutableBoundsConstraintMixin, IConstraint

A general algebraic constraint

Algebraic constraints store relational expressions composed of linear or nonlinear functions involving decision variables.

Parameters

- **expr** – Sets the relational expression for the constraint. Can be updated later by assigning to the `expr` property on the constraint. When this keyword is used, values for the `body`, `lb`, `ub`, and `rhs` attributes are automatically determined based on the relational expression type. Default value is `None`.

- **body** – Sets the body of the constraint. Can be updated later by assigning to the `body` property on the constraint. Default is `None`. This keyword should not be used in combination with the `expr` keyword.

- **lb** – Sets the lower bound of the constraint. Can be updated later by assigning to the `lb` property on the constraint. Default is `None`, which is equivalent to `-inf`. This keyword should not be used in combination with the `expr` keyword.

- **ub** – Sets the upper bound of the constraint. Can be updated later by assigning to the `ub` property on the constraint. Default is `None`, which is equivalent to `+inf`. This keyword should not be used in combination with the `expr` keyword.

- **rhs** – Sets the right-hand side of the constraint. Can be updated later by assigning to the `rhs` property on the constraint. The default value of `None` implies that this keyword is ignored. Otherwise, use of this keyword implies that the `equality` property is set to `True`. This keyword should not be used in combination with the `expr` keyword.
Examples

```python
>>> import pyomo.kernel as pmo
>>> # A decision variable used to define constraints
>>> x = pmo.variable()
>>> # An upper bound constraint
>>> c = pmo.constraint(0.5*x <= 1)
>>> # (equivalent form)
>>> c = pmo.constraint(body=0.5*x, ub=1)
>>> # A range constraint
>>> c = pmo.constraint(lb=-1, body=0.5*x, ub=1)
>>> # An nonlinear equality constraint
>>> c = pmo.constraint(x**2 == 1)
>>> # (equivalent form)
>>> c = pmo.constraint(body=x**2, rhs=1)
```

property body

The body of the constraint

property expr

Get or set the expression on this constraint.

class pyomo.core.kernel.constraint.linear_constraint

Bases: _MutableBoundsConstraintMixin, IConstraint

A linear constraint

A linear constraint stores a linear relational expression defined by a list of variables and coefficients. This class can be used to reduce build time and memory for an optimization model. It also increases the speed at which the model can be output to a solver.

Parameters

- **variables (list)** – Sets the list of variables in the linear expression defining the body of the constraint. Can be updated later by assigning to the variables property on the constraint.
- **coefficients (list)** – Sets the list of coefficients for the variables in the linear expression defining the body of the constraint. Can be updated later by assigning to the coefficients property on the constraint.
- **terms (list)** – An alternative way of initializing the variables and coefficients lists using an iterable of (variable, coefficient) tuples. Can be updated later by assigning to the terms property on the constraint. This keyword should not be used in combination with the variables or coefficients keywords.
- **lb** – Sets the lower bound of the constraint. Can be updated later by assigning to the lb property on the constraint. Default is None, which is equivalent to -inf.
- **ub** – Sets the upper bound of the constraint. Can be updated later by assigning to the ub property on the constraint. Default is None, which is equivalent to +inf.
- **rhs** – Sets the right-hand side of the constraint. Can be updated later by assigning to the rhs property on the constraint. The default value of None implies that this keyword is ignored. Otherwise, use of this keyword implies that the equality property is set to True.
### Examples

```python
>>> import pyomo.kernel as pmo
>>> # Decision variables used to define constraints
>>> x = pmo.variable()
>>> y = pmo.variable()
>>> # An upper bound constraint
>>> c = pmo.linear_constraint(variables=[x,y], coefficients=[1,2], ub=1)
>>> # (equivalent form)
>>> c = pmo.linear_constraint(terms=[(x,1), (y,2)], ub=1)
>>> # (equivalent form using a general constraint)
>>> c = pmo.constraint(x + 2*y <= 1)

**property body**

The body of the constraint

**canonical_form**(compute_values=True)

Build a canonical representation of the body of this constraint

**property terms**

An iterator over the terms in the body of this constraint as (variable, coefficient) tuples

```
**property A**
A read-only view of the constraint matrix

**property equality**
The array of boolean entries indicating the indices that are equality constraints

**property lb**
The array of constraint lower bounds

**property lslack**
Lower slack (body - lb)

**property rhs**
The array of constraint right-hand sides. Can be set to a scalar or a numpy array of the same dimension. This property can only be read when the equality property is True on every index. Assigning to this property implicitly sets the equality property to True on every index.

**property slack**
\[\min(lslack, uslack)\]

**property sparse**
Boolean indicating whether or not the underlying matrix uses sparse storage

**property ub**
The array of constraint upper bounds

**property uslack**
Upper slack (ub - body)

**property x**
The list of variables associated with the columns of the constraint matrix

**Parameters**

**Summary**

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**Member Documentation**

```python
class pyomo.core.kernel.parameter.parameter(value=None)
    Bases: IParameter
    A object for storing a mutable, numeric value that can be used to build a symbolic expression.

    property value
        The value of the parameter

class pyomo.core.kernel.parameter.functional_value(fn=None)
    Bases: IParameter
    An object for storing a numeric function that can be used in a symbolic expression.
    Note that models making use of this object may require the dill module for serialization.

    property fn
        The function stored with this object

class pyomo.core.kernel.parameter.parameter_tuple(*args, **kwds)
    Bases: TupleContainer
    A tuple-style container for objects with category type IParameter

class pyomo.core.kernel.parameter.parameter_list(*args, **kwds)
    Bases: ListContainer
    A list-style container for objects with category type IParameter

class pyomo.core.kernel.parameter.parameter_dict(*args, **kwds)
    Bases: DictContainer
    A dict-style container for objects with category type IParameter
```

**Objectives**

**Summary**

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<td>A dict-style container for objects with category type IObjective</td>
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Member Documentation

class pyomo.core.kernel.objective.objective(expr=None, sense=1)

Bases: IObjective

An optimization objective.

property expr

The stored expression

property sense

The optimization direction for the objective (minimize or maximize)

class pyomo.core.kernel.objective.objective_tuple(*args, **kwds)

Bases: TupleContainer

A tuple-style container for objects with category type IObjective

class pyomo.core.kernel.objective.objective_list(*args, **kwds)

Bases: ListContainer

A list-style container for objects with category type IObjective

class pyomo.core.kernel.objective.objective_dict(*args, **kwds)

Bases: DictContainer

A dict-style container for objects with category type IObjective

Expressions

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<td>A dict-style container for objects with category type IExpression</td>
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Member Documentation

class pyomo.core.kernel.expression.expression(expr=None)

Bases: IExpression

A named, mutable expression.

property expr

The stored expression
class pyomo.core.kernel.expression.expression_tuple(*args, **kwds)
    Bases: TupleContainer
    A tuple-style container for objects with category type IExpression

class pyomo.core.kernel.expression.expression_list(*args, **kwds)
    Bases: ListContainer
    A list-style container for objects with category type IExpression

class pyomo.core.kernel.expression.expression_dict(*args, **kwds)
    Bases: DictContainer
    A dict-style container for objects with category type IExpression

Special Ordered Sets

Summary

| pyomo.core.kernel.sos.sos(variables[, ...]) | A Special Ordered Set of type n. |
| pyomo.core.kernel.sos.sos1(variables[, weights]) | A Special Ordered Set of type 1. |
| pyomo.core.kernel.sos.sos2(variables[, weights]) | A Special Ordered Set of type 2. |
| pyomo.core.kernel.sos.sos_tuple(*args, **kwds) | A tuple-style container for objects with category type ISOS |
| pyomo.core.kernel.sos.sos_list(*args, **kwds) | A list-style container for objects with category type ISOS |
| pyomo.core.kernel.sos.sos_dict(*args, **kwds) | A dict-style container for objects with category type ISOS |

Member Documentation

class pyomo.core.kernel.sos.sos(variables, weights=None, level=1)
    Bases: ISOS
    A Special Ordered Set of type n.

    property level
        The sos level (e.g., 1,2,...)

    property variables
        The sos variables

    property weights
        The sos variables

class pyomo.core.kernel.sos.sos1(variables, weights=None)
    A Special Ordered Set of type 1.

    This is an alias for sos(..., level=1)

class pyomo.core.kernel.sos.sos2(variables, weights=None)
    A Special Ordered Set of type 2.

    This is an alias for sos(..., level=2).
class pyomo.core.kernel.sos.sos_tuple(*args, **kwds)
    Bases: TupleContainer
    A tuple-style container for objects with category type ISOS

class pyomo.core.kernel.sos.sos_list(*args, **kwds)
    Bases: ListContainer
    A list-style container for objects with category type ISOS

class pyomo.core.kernel.sos.sos_dict(*args, **kwds)
    Bases: DictContainer
    A dict-style container for objects with category type ISOS

Suffixes

class pyomo.core.kernel.suffix.ISuffix(*args, **kwds)
    Bases: ComponentMap, ICategorizedObject
    The interface for suffixes.

    property datatype
        The suffix datatype

    property direction
        The suffix direction

pyomo.core.kernel.suffix.export_suffix_generator(blk, datatype=<object object>, active=True, descend_into=True)

    Generates an efficient traversal of all suffixes that have been declared for exporting data.

    Parameters
        • blk – A block object.
        • datatype – Restricts the suffixes included in the returned generator to those matching the provided suffix datatype.
        • active (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.
        • descend_into (bool, function) – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to lambda x: True, meaning all heterogeneous containers will be descended into.

    Returns
        iterator of suffixes

pyomo.core.kernel.suffix.import_suffix_generator(blk, datatype=<object object>, active=True, descend_into=True)

    Generates an efficient traversal of all suffixes that have been declared for importing data.

    Parameters
        • blk – A block object.
        • datatype – Restricts the suffixes included in the returned generator to those matching the provided suffix datatype.
• **active** *(True/None)* – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

• **descend_into** *(bool, function)* – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to `lambda x: True`, meaning all heterogeneous containers will be descended into.

**Returns**

iterator of suffixes

```python
def local_suffix_generator(blk, datatype=<object object>, active=True, descend_into=True)
```

Generates an efficient traversal of all suffixes that have been declared local data storage.

**Parameters**

• **blk** – A block object.

• **datatype** –_restricts the suffixes included in the returned generator to those matching the provided suffix datatype.

• **active** *(True/None)* – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

• **descend_into** *(bool, function)* – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to `lambda x: True`, meaning all heterogeneous containers will be descended into.

**Returns**

iterator of suffixes

```python
class suffix(*args, **kwds)
```

**Bases:** *ISuffix*

A container for storing extraneous model data that can be imported to or exported from a solver.

**clear_all_values**()

DEPRECATED.

Deprecated since version 5.3: `suffix.clear_all_values` is replaced with `suffix.clear`.

**clear_value** *(component)*

DEPRECATED.

Deprecated since version 5.3: `suffix.clear_value` will be removed in the future. Use ‘del suffix[key]’ instead.

**property datatype**

Return the suffix datatype.

**property direction**

Return the suffix direction.

**property export_enabled**

Returns True when this suffix is enabled for export to solvers.

**get_datatype**()

DEPRECATED.

Deprecated since version 5.3: `suffix.get_datatype` is replaced with the property `suffix.datatype`.
get_direction()  
DEPRECATED.

Deprecated since version 5.3: suffix.get_direction is replaced with the property suffix.direction

property import_enabled  
Returns True when this suffix is enabled for import from solutions.

set_all_values(value)  
DEPRECATED.

Deprecated since version 5.3: suffix.set_all_values will be removed in the future.

set_datatype(datatype)  
DEPRECATED.

Deprecated since version 5.3: suffix.set_datatype is replaced with the property setter suffix.datatype

set_direction(direction)  
DEPRECATED.

Deprecated since version 5.3: suffix.set_direction is replaced with the property setter suffix.direction

class pyomo.core.kernel.suffix.suffix_dict(*args, **kwds)  
Bases: DictContainer

A dict-style container for objects with category type ISuffix

class pyomo.core.kernel.suffix.suffix_generator(blk, datatype=<object object>, active=True, descend_into=True)  
Generates an efficient traversal of all suffixes that have been declared.

Parameters

- **blk** – A block object.
- **datatype** – Restricts the suffixes included in the returned generator to those matching the provided suffix datatype.
- **active** (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.
- **descend_into** (bool, function) – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to lambda x: True, meaning all heterogeneous containers will be descended into.

Returns  
iterator of suffixes

Piecewise Function Library

Modules
Single-variate Piecewise Functions

Summary

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Member Documentation

`pyomo.core.kernel.piecewise_library.transforms.piecewise(breakpoints, values, input=None, output=None, bound='eq', repn='sos2', validate=True, simplify=True, equal_slopes_tolerance=1e-06, require_bounded_input_variable=True, require_variable_domain_coverage=True)`

Models a single-variate piecewise linear function.

This function takes a list breakpoints and function values describing a piecewise linear function and transforms this input data into a block of variables and constraints that enforce a piecewise linear relationship between an input variable and an output variable. In the general case, this transformation requires the use of discrete decision variables.

**Parameters**

- **breakpoints (list)** – The list of breakpoints of the piecewise linear function. This can be a list of numbers or a list of objects that store mutable data (e.g., mutable parameters). If mutable data is used validation might need to be disabled by setting the `validate` keyword to `False`. The list of breakpoints must be in non-decreasing order.

- **values (list)** – The values of the piecewise linear function corresponding to the breakpoints.
- **input** – The variable constrained to be the input of the piecewise linear function.
- **output** – The variable constrained to be the output of the piecewise linear function.
- **bound** (str) – The type of bound to impose on the output expression. Can be one of:
  - 'lb': \( y \leq f(x) \)
  - 'eq': \( y = f(x) \)
  - 'ub': \( y \geq f(x) \)
- **repn** (str) – The type of piecewise representation to use. Choices are shown below (+ means step functions are supported)
  - 'sos2': standard representation using sos2 constraints (+)
  - 'dcc': disaggregated convex combination (+)
  - 'dlog': logarithmic disaggregated convex combination (+)
  - 'cc': convex combination (+)
  - 'log': logarithmic branching convex combination (+)
  - 'mc': multiple choice
  - 'inc': incremental method (+)
- **validate** (bool) – Indicates whether or not to perform validation of the input data. The default is True. Validation can be performed manually after the piecewise object is created by calling the validate() method. Validation should be performed any time the inputs are changed (e.g., when using mutable parameters in the breakpoints list or when the input variable changes).
- **simplify** (bool) – Indicates whether or not to attempt to simplify the piecewise representation to avoid using discrete variables. This can be done when the feasible region for the output variable, with respect to the piecewise function and the bound type, is a convex set. Default is True. Validation is required to perform simplification, so this keyword is ignored when the validate keyword is False.
- **equal_slopes_tolerance** (float) – Tolerance used check if consecutive slopes are nearly equal. If any are found, validation will fail. Default is 1e-6. This keyword is ignored when the validate keyword is False.
- **require_bounded_input_variable** (bool) – Indicates if the input variable is required to have finite upper and lower bounds. Default is True. Setting this keyword to False can be used to allow general expressions to be used as the input in place of a variable. This keyword is ignored when the validate keyword is False.
- **require_variable_domain_coverage** (bool) – Indicates if the function domain (defined by the endpoints of the breakpoints list) needs to cover the entire domain of the input variable. Default is True. Ignored for any bounds of variables that are not finite, or when the input is not assigned a variable. This keyword is ignored when the validate keyword is False.

**Returns**

A block that stores any new variables, constraints, and other modeling objects used by the piecewise representation

**Return type**

`TransformedPiecewiseLinearFunction`
class pyomo.core.kernel.piecewise_library.transforms.PiecewiseLinearFunction(breakpoints, values, validate=True, **kwds)

Bases: object

A piecewise linear function

Piecewise linear functions are defined by a list of breakpoints and a list function values corresponding to each breakpoint. The function value between breakpoints is implied through linear interpolation.

Parameters

- **breakpoints** *(list)* – The list of function breakpoints.
- **values** *(list)* – The list of function values (one for each breakpoint).
- **validate** *(bool)* – Indicates whether or not to perform validation of the input data. The default is True. Validation can be performed manually after the piecewise object is created by calling the **validate** method. Validation should be performed any time the inputs are changed (e.g., when using mutable parameters in the breakpoints list).
- **kwds** – Additional keywords are passed to the **validate** method when the validate keyword is True; otherwise, they are ignored.

__call__(x)

Evaluates the piecewise linear function at the given point using interpolation. Note that step functions are assumed lower-semicontinuous.

property breakpoints

The set of breakpoints used to defined this function

validate(equal_slopes_tolerance=1e-06)

Validate this piecewise linear function by verifying various properties of the breakpoints and values lists (e.g., that the list of breakpoints is nondecreasing).

Parameters

- **equal_slopes_tolerance** *(float)* – Tolerance used check if consecutive slopes are nearly equal. If any are found, validation will fail. Default is 1e-6.

Returns

a function characterization code (see util.characterize_function())

Return type

int

Raises

**PiecewiseValidationError** – if validation fails

property values

The set of values used to defined this function

class pyomo.core.kernel.piecewise_library.transforms.TransformedPiecewiseLinearFunction(f, input=None, output=None, bound='eq', validate=True, **kwds)
Base class for transformed piecewise linear functions

A transformed piecewise linear function is a block of variables and constraints that enforce a piecewise linear relationship between an input variable and an output variable.

Parameters

- `f (PiecewiseLinearFunction)` – The piecewise linear function to transform.
- `input` – The variable constrained to be the input of the piecewise linear function.
- `output` – The variable constrained to be the output of the piecewise linear function.
- `bound (str)` – The type of bound to impose on the output expression. Can be one of:
  - 'lb': y <= f(x)
  - 'eq': y = f(x)
  - 'ub': y >= f(x)
- `validate (bool)` – Indicates whether or not to perform validation of the input data. The default is True. Validation can be performed manually after the piecewise object is created by calling the `validate()` method. Validation should be performed any time the inputs are changed (e.g., when using mutable parameters in the breakpoints list or when the input variable changes).
- `**kwds` – Additional keywords are passed to the `validate()` method when the `validate` keyword is True; otherwise, they are ignored.

`__call__ (x)`

Evaluates the piecewise linear function at the given point using interpolation

**property bound**

The bound type assigned to the piecewise relationship ('lb','ub','eq').

**property breakpoints**

The set of breakpoints used to defined this function

**property input**

The expression that stores the input to the piecewise function. The returned object can be updated by assigning to its `expr` attribute.

**property output**

The expression that stores the output of the piecewise function. The returned object can be updated by assigning to its `expr` attribute.

`validate(equal_slopes_tolerance=1e-06, require_bounded_input_variable=True, require_variable_domain_coverage=True)`

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

**Parameters**

- `equal_slopes_tolerance (float)` – Tolerance used check if consecutive slopes are nearly equal. If any are found, validation will fail. Default is 1e-6.
- `require_bounded_input_variable (bool)` – Indicates if the input variable is required to have finite upper and lower bounds. Default is True. Setting this keyword to False can be used to allow general expressions to be used as the input in place of a variable.
• **require_variable_domain_coverage** *(bool)* – Indicates if the function domain (defined by the endpoints of the breakpoints list) needs to cover the entire domain of the input variable. Default is True. Ignored for any bounds of variables that are not finite, or when the input is not assigned a variable.

**Returns**

a function characterization code (see `util.characterize_function()`)

**Return type**

int

**Raises**

*PiecewiseValidationError* – if validation fails

**property values**

The set of values used to defined this function

class pyomo.core.kernel.piecewise_library.transforms.piecewise_convex(*args, **kwds)*

Bases: TransformedPiecewiseLinearFunction

Simple convex piecewise representation

Expresses a piecewise linear function with a convex feasible region for the output variable using a simple collection of linear constraints.

**validate(**kwds)**

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_sos2(*args, **kwds)*

Bases: TransformedPiecewiseLinearFunction

Discrete SOS2 piecewise representation

Expresses a piecewise linear function using the SOS2 formulation.

**validate(**kwds)**

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_dcc(*args, **kwds)*

Bases: TransformedPiecewiseLinearFunction

Discrete DCC piecewise representation

Expresses a piecewise linear function using the DCC formulation.

**validate(**kwds)**

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_cc(*args, **kwds)*

Bases: TransformedPiecewiseLinearFunction

Discrete CC piecewise representation

Expresses a piecewise linear function using the CC formulation.
validate(**kwds)

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_mc(*args, **kwds)

Bases: TransformedPiecewiseLinearFunction

Discrete MC piecewise representation

Expresses a piecewise linear function using the MC formulation.

validate(**kwds)

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_inc(*args, **kwds)

Bases: TransformedPiecewiseLinearFunction

Discrete INC piecewise representation

Expresses a piecewise linear function using the INC formulation.

validate(**kwds)

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_dlog(*args, **kwds)

Bases: TransformedPiecewiseLinearFunction

Discrete DLOG piecewise representation

Expresses a piecewise linear function using the DLOG formulation. This formulation uses logarithmic number of discrete variables in terms of number of breakpoints.

validate(**kwds)

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.

class pyomo.core.kernel.piecewise_library.transforms.piecewise_log(*args, **kwds)

Bases: TransformedPiecewiseLinearFunction

Discrete LOG piecewise representation

Expresses a piecewise linear function using the LOG formulation. This formulation uses logarithmic number of discrete variables in terms of number of breakpoints.

validate(**kwds)

Validate this piecewise linear function by verifying various properties of the breakpoints, values, and input variable (e.g., that the list of breakpoints is nondecreasing).

See base class documentation for keyword descriptions.
## Multi-variate Piecewise Functions

### Summary

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<td><code>pyomo.core.kernel.piecewise_library.transforms_nd.piecewise_nd(...)</code></td>
<td>Models a multi-variate piecewise linear function.</td>
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<td><code>pyomo.core.kernel.piecewise_library.transforms_nd.TransformedPiecewiseLinearFunctionND(f)</code></td>
<td>Base class for transformed multi-variate piecewise linear functions.</td>
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<td>Discrete CC multi-variate piecewise representation.</td>
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### Member Documentation

**Function**

```python
def piecewise_nd(tri, values, input=None, output=None, bound='eq', repn='cc')```

Models a multi-variate piecewise linear function.

This function takes a D-dimensional triangulation and a list of function values associated with the points of the triangulation and transforms this input data into a block of variables and constraints that enforce a piecewise linear relationship between an D-dimensional vector of input variable and a single output variable. In the general case, this transformation requires the use of discrete decision variables.

**Parameters**

- **tri** *(scipy.spatial.Delaunay)* – A triangulation over the discretized variable domain. Can be generated using a list of variables using the utility function `util.generate_delaunay()`. Required attributes:
  - points: An (npoints, D) shaped array listing the D-dimensional coordinates of the discretization points.
  - simplices: An (nsimplices, D+1) shaped array of integers specifying the D+1 indices of the points vector that define each simplex of the triangulation.
- **values** *(numpy.array)* – An (npoints,) shaped array of the values of the piecewise function at each of coordinates in the triangulation points array.
- **input** – A D-length list of variables or expressions bound as the inputs of the piecewise function.
- **output** – The variable constrained to be the output of the piecewise linear function.
- **bound** *(str)* – The type of bound to impose on the output expression. Can be one of:
  - 'lb': \( y \leq f(x) \)
  - 'eq': \( y = f(x) \)
  - 'ub': \( y \geq f(x) \)
- **repn** *(str)* – The type of piecewise representation to use. Can be one of:
  - 'cc': convex combination
Returns

a block containing any new variables, constraints, and other components used by the piecewise representation

Return type

TransformedPiecewiseLinearFunctionND

class pyomo.core.kernel.piecewise_library.transforms_nd.PiecewiseLinearFunctionND(tri,
values,
vali-
date=True,
**kwds)

Bases: object

A multi-variate piecewise linear function

Multi-variate piecewise linear functions are defined by a triangulation over a finite domain and a list of function values associated with the points of the triangulation. The function value between points in the triangulation is implied through linear interpolation.

Parameters

• tri (scipy.spatial.Delaunay) – A triangulation over the discretized variable domain. Can be generated using a list of variables using the utility function util.generate_delaunay(). Required attributes:
  – points: An (npoints, D) shaped array listing the D-dimensional coordinates of the discretization points.
  – simplices: An (nsimplices, D+1) shaped array of integers specifying the D+1 indices of the points vector that define each simplex of the triangulation.

• values (numpy.array) – An (npoints,) shaped array of the values of the piecewise function at each of coordinates in the triangulation points array.

__call__(x)

Evaluates the piecewise linear function using interpolation. This method supports vectorized function calls as the interpolation process can be expensive for high dimensional data.

For the case when a single point is provided, the argument x should be a (D,) shaped numpy array or list, where D is the dimension of points in the triangulation.

For the vectorized case, the argument x should be a (n,D)-shaped numpy array.

property triangulation

The triangulation over the domain of this function

property values

The set of values used to defined this function

class pyomo.core.kernel.piecewise_library.transforms_nd.TransformedPiecewiseLinearFunctionND(f,
in-
put=None,
output=None,
bound='eq')

Bases: block

Base class for transformed multi-variate piecewise linear functions

A transformed multi-variate piecewise linear functions is a block of variables and constraints that enforce a piecewise linear relationship between an vector input variables and a single output variable.

Parameters
- **f (PiecewiseLinearFunctionND)** – The multi-variate piecewise linear function to transform.
- **input** – The variable constrained to be the input of the piecewise linear function.
- **output** – The variable constrained to be the output of the piecewise linear function.
- **bound (str)** – The type of bound to impose on the output expression. Can be one of:
  - `'lb': y <= f(x)`
  - `'eq': y = f(x)`
  - `'ub': y >= f(x)"

__call__(x)

Evaluates the piecewise linear function using interpolation. This method supports vectorized function calls as the interpolation process can be expensive for high dimensional data.

For the case when a single point is provided, the argument x should be a (D,) shaped numpy array or list, where D is the dimension of points in the triangulation.

For the vectorized case, the argument x should be a (n,D)-shaped numpy array.

**property bound**

The bound type assigned to the piecewise relationship (‘lb’,’ub’,’eq’).

**property input**

The tuple of expressions that store the inputs to the piecewise function. The returned objects can be updated by assigning to their `expr` attribute.

**property output**

The expression that stores the output of the piecewise function. The returned object can be updated by assigning to its `expr` attribute.

**property triangulation**

The triangulation over the domain of this function

**property values**

The set of values used to defined this function

**class** pyomo.core.kernel.piecewise_library.transforms_nd.piecewise_nd_cc(*args, **kwds)

Bases: TransformedPiecewiseLinearFunctionND

Discrete CC multi-variate piecewise representation

Expresses a multi-variate piecewise linear function using the CC formulation.

**Utilities for Piecewise Functions**

**exception** pyomo.core.kernel.piecewise_library.util.PiecewiseValidationError

Bases: Exception

An exception raised when validation of piecewise linear functions fail.

pyomo.core.kernel.piecewise_library.util.characterize_function(breakpoints, values)

Characterizes a piecewise linear function described by a list of breakpoints and function values.

**Parameters**

- **breakpoints (list)** – The list of breakpoints of the piecewise linear function. It is assumed that the list of breakpoints is in non-decreasing order.
• **values** *(list)* – The values of the piecewise linear function corresponding to the breakpoints.

**Returns**

a function characterization code and the list of slopes.

**Return type**

*(int, list)*

**Note:** The function characterization codes are

- 1: affine
- 2: convex
- 3: concave
- 4: step
- 5: other

If the function has step points, some of the slopes may be `None`.

```python
pyomo.core.kernel.piecewise_library.util.generate_delaunay(variables, num=10, **kwds)
```

Generate a Delaunay triangulation of the D-dimensional bounded variable domain given a list of D variables.

Requires numpy and scipy.

**Parameters**

- **variables** – A list of variables, each having a finite upper and lower bound.
- **num** *(int)* – The number of grid points to generate for each variable (default=10).
- ****kwds** – All additional keywords are passed to the scipy.spatial.Delaunay constructor.

**Returns**

A scipy.spatial.Delaunay object.

```python
pyomo.core.kernel.piecewise_library.util.generate_gray_code(nbits)
```

Generates a Gray code of `nbits` as list of lists.

```python
pyomo.core.kernel.piecewise_library.util.is_constant(vals)
```

Checks if a list of points is constant.

```python
pyomo.core.kernel.piecewise_library.util.is_nondecreasing(vals)
```

Checks if a list of points is nondecreasing.

```python
pyomo.core.kernel.piecewise_library.util.is_nonincreasing(vals)
```

Checks if a list of points is nonincreasing.

```python
pyomo.core.kernel.piecewise_library.util.is_positive_power_of_two(x)
```

Checks if a number is a nonzero and positive power of 2.

```python
pyomo.core.kernel.piecewise_library.util.log2floor(n)
```

Computes the exact value of `floor(log2(n))` without using floating point calculations. Input argument must be a positive integer.
Conic Constraints

A collection of classes that provide an easy and performant way to declare conic constraints. The Mosek solver interface includes special handling of these objects that recognizes them as convex constraints. Other solver interfaces will treat these objects as general nonlinear or quadratic expressions, and may or may not have the ability to identify their convexity.

Summary

<table>
<thead>
<tr>
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<tr>
<td><code>pyomo.core.kernel.conic.quadratic(r, x)</code></td>
<td>A quadratic conic constraint of the form: ( x[0]^2 + \ldots + x[n-1]^2 \leq r^2 ), which is recognized as convex for ( r \geq 0 ).</td>
</tr>
<tr>
<td><code>pyomo.core.kernel.conic.rotated_quadratic(r1, r2, x)</code></td>
<td>A rotated quadratic conic constraint of the form: ( x[0]^2 + \ldots + x[n-1]^2 \leq 2<em>r1</em>r2 ).</td>
</tr>
<tr>
<td><code>pyomo.core.kernel.conic.primal_exponential(r, x)</code></td>
<td>A primal exponential conic constraint of the form: ( x[0]^2 + \ldots + x[n-1]^2 \leq e^{r} ).</td>
</tr>
<tr>
<td><code>pyomo.core.kernel.conic.primal_power(r1, r2, x)</code></td>
<td>A primal power conic constraint of the form: ( x[0]^2 + \ldots + x[n-1]^2 \leq r1*r2 ).</td>
</tr>
<tr>
<td><code>pyomo.core.kernel.conic.dual_exponential(r, x)</code></td>
<td>A dual exponential conic constraint of the form: ( x[0]^2 + \ldots + x[n-1]^2 \leq e^{-r} ).</td>
</tr>
<tr>
<td><code>pyomo.core.kernel.conic.dual_power(r1, r2, x)</code></td>
<td>A dual power conic constraint of the form: ( x[0]^2 + \ldots + x[n-1]^2 \leq r1*r2 ).</td>
</tr>
</tbody>
</table>

Member Documentation

```python
class pyomo.core.kernel.conic.quadratic(r, x)
    Bases: _ConicBase
    A quadratic conic constraint of the form:
    \( x[0]^2 + \ldots + x[n-1]^2 \leq r^2 \),
    which is recognized as convex for \( r \geq 0 \).
    Parameters
    • r (variable) – A variable.
    • x (list(variable)) – An iterable of variables.
    classmethod as_domain(r, x)
        Builds a conic domain. Input arguments take the same form as those of the conic constraint, but in place
        of each variable, one can optionally supply a constant, linear expression, or None.
        Returns
        A block object with the core conic constraint (block.q) expressed using auxiliary vari-
        ables (block.r, block.x) linked to the input arguments through auxiliary constraints
        (block.c).
        Return type
        block
    check_convexity_conditions(relax=False)
        Returns True if all convexity conditions for the conic constraint are satisfied. If relax is True, then variable
        domains are ignored and it is assumed that all variables are continuous.
```
which is recognized as convex for \( r_1, r_2 \geq 0 \).

**Parameters**
- \( r_1 \) (variable) – A variable.
- \( r_2 \) (variable) – A variable.
- \( x \) (list[variable]) – An iterable of variables.

**class method as_domain**(\( r_1, r_2, x \))

Builds a conic domain. Input arguments take the same form as those of the conic constraint, but in place of each variable, one can optionally supply a constant, linear expression, or None.

**Returns**
A block object with the core conic constraint (block.q) expressed using auxiliary variables (block.r1, block.r2, block.x) linked to the input arguments through auxiliary constraints (block.c).

**Return type**
block

**check_convexity_conditions**(relax=False)

Returns True if all convexity conditions for the conic constraint are satisfied. If relax is True, then variable domains are ignored and it is assumed that all variables are continuous.

**class** pyomo.core.kernel.conic.primal_exponential(\( r, x_1, x_2 \))

Bases: _ConicBase

A primal exponential conic constraint of the form:

\( x_1 \exp(x_2/x_1) \leq r \),

which is recognized as convex for \( x_1, r \geq 0 \).

**Parameters**
- \( r \) (variable) – A variable.
- \( x_1 \) (variable) – A variable.
- \( x_2 \) (variable) – A variable.

**class method as_domain**(\( r, x_1, x_2 \))

Builds a conic domain. Input arguments take the same form as those of the conic constraint, but in place of each variable, one can optionally supply a constant, linear expression, or None.

**Returns**
A block object with the core conic constraint (block.q) expressed using auxiliary variables (block.r, block.x1, block.x2) linked to the input arguments through auxiliary constraints (block.c).

**Return type**
block

**check_convexity_conditions**(relax=False)

Returns True if all convexity conditions for the conic constraint are satisfied. If relax is True, then variable domains are ignored and it is assumed that all variables are continuous.

**class** pyomo.core.kernel.conic.primal_power(\( r_1, r_2, x, \alpha \))

Bases: _ConicBase

A primal power conic constraint of the form:

\( \sqrt{x_0^2 + \ldots + x_{n-1}^2} \leq (r_1^\alpha)(r_2^{1-\alpha}) \),

which is recognized as convex for \( r_1, r_2 \geq 0 \) and \( 0 < \alpha < 1 \).

**Parameters**
- \( r_1 \) (variable) – A variable.
• \texttt{r2 (variable)} – A variable.
• \texttt{x (list\{variable\})} – An iterable of variables.
• \texttt{alpha (float, parameter, etc.)} – A constant term.

\textbf{classmethod \texttt{as_domain}(r1, r2, x, alpha)}

Builds a conic domain. Input arguments take the same form as those of the conic constraint, but in place of each variable, one can optionally supply a constant, linear expression, or None.

\textbf{Returns}

A block object with the core conic constraint (block.q) expressed using auxiliary variables (block.r1, block.r2, block.x) linked to the input arguments through auxiliary constraints (block.c).

\textbf{Return type}

\texttt{block}

\textbf{check_convexity_conditions(relax=False)}

Returns True if all convexity conditions for the conic constraint are satisfied. If relax is True, then variable domains are ignored and it is assumed that all variables are continuous.

\textbf{class} \texttt{pyomo.core.kernel.conic.dual_exponential}(r, x1, x2)

Bases: \_ConicBase

A dual exponential conic constraint of the form:

\[-x_2^\ast \exp((x_1/x_2)-1) <= r\]

which is recognized as convex for \(x_2 <= 0\) and \(r >= 0\).

\textbf{Parameters}

• \texttt{r (variable)} – A variable.
• \texttt{x1 (variable)} – A variable.
• \texttt{x2 (variable)} – A variable.

\textbf{classmethod \texttt{as_domain}(r, x1, x2)}

Builds a conic domain. Input arguments take the same form as those of the conic constraint, but in place of each variable, one can optionally supply a constant, linear expression, or None.

\textbf{Returns}

A block object with the core conic constraint (block.q) expressed using auxiliary variables (block.r, block.x1, block.x2) linked to the input arguments through auxiliary constraints (block.c).

\textbf{Return type}

\texttt{block}

\textbf{check_convexity_conditions(relax=False)}

Returns True if all convexity conditions for the conic constraint are satisfied. If relax is True, then variable domains are ignored and it is assumed that all variables are continuous.

\textbf{class} \texttt{pyomo.core.kernel.conic.dual_power}(r1, r2, x, alpha)

Bases: \_ConicBase

A dual power conic constraint of the form:

\[
\sqrt{x[0]^2 + \ldots + x[n-1]^2} <= ((r1/alpha)^alpha) \ast ((r2/(1-alpha))^{1-alpha})
\]

which is recognized as convex for \(r1,r2 >= 0\) and \(0 < alpha < 1\).

\textbf{Parameters}

• \texttt{r1 (variable)} – A variable.
• \texttt{r2 (variable)} – A variable.
• \texttt{x (list\{variable\})} – An iterable of variables.
**alpha** (float, parameter, etc.) – A constant term.

**classmethod as_domain**(r1, r2, x, alpha)

Builds a conic domain. Input arguments take the same form as those of the conic constraint, but in place of each variable, one can optionally supply a constant, linear expression, or None.

**Returns**

A block object with the core conic constraint (block.q) expressed using auxiliary variables (block.r1, block.r2, block.x) linked to the input arguments through auxiliary constraints (block.c).

**Return type**

block

**check_convexity_conditions**(relax=False)

Returns True if all convexity conditions for the conic constraint are satisfied. If relax is True, then variable domains are ignored and it is assumed that all variables are continuous.

### Base API:

### Base Object Storage Interface

**class** pyomo.core.kernel.base.ICategorizedObject

**Bases:** Mixin

Interface for objects that maintain a weak reference to a parent storage object and have a category type.

This class is abstract. It assumes any derived class declares the attributes below with or without slots:

**_ctype**

Stores the object’s category type, which should be some class derived from ICategorizedObject. This attribute may be declared at the class level.

**_parent**

Stores a weak reference to the object’s parent container or None.

**_storage_key**

Stores key this object can be accessed with through its parent container.

**_active**

Stores the active status of this object.

**Type**

bool

**activate()**

Activate this object.

**property active**

The active status of this object.

**clone()**

Returns a copy of this object with the parent pointer set to None.

A clone is almost equivalent to deepcopy except that any categorized objects encountered that are not descendents of this object will reference the same object on the clone.

**property ctype**

The object’s category type.
deactivate()
    Deactivate this object.

getname(fully_qualified=False, name_buffer=[], convert=<class 'str'>, relative_to=None)
    Dynamically generates a name for this object.
    Parameters
        • **fully_qualified** (bool) – Generate a full name by iterating through all ancestor containers. Default is False.
        • **convert** (function) – A function that converts a storage key into a string representation. Default is the built-in function str.
        • **relative_to** (object) – When generating a fully qualified name, generate the name relative to this block.
    Returns
        If a parent exists, this method returns a string representing the name of the object in the context of its parent; otherwise (if no parent exists), this method returns None.

property local_name
    The object’s local name within the context of its parent. Alias for obj.getname(fully_qualified=False).

property name
    The object’s fully qualified name. Alias for obj.getname(fully_qualified=True).

property parent
    The object’s parent (possibly None).

property storage_key
    The object’s storage key within its parent

class pyomo.core.kernel.base.ICategorizedObjectContainer
    Bases: ICategorizedObject

    Interface for categorized containers of categorized objects.

    activate(shallow=True)
        Activate this container.

    child(*args, **kwds)
        Returns a child of this container given a storage key.

    children(*args, **kwds)
        A generator over the children of this container.

    components(*args, **kwds)
        A generator over the set of components stored under this container.

    deactivate(shallow=True)
        Deactivate this container.
Homogeneous Object Containers

class pyomo.core.kernel.homogeneous_container.IHomogeneousContainer
    Bases: ICategorizedObjectContainer

A partial implementation of the ICategorizedObjectContainer interface for implementations that store a single category of objects and that uses the same category as the objects it stores.

Complete implementations need to set the _ctype attribute and declare the remaining required abstract properties of the ICategorizedObjectContainer base class.

Note that this implementation allows nested storage of other ICategorizedObjectContainer implementations that are defined with the same ctype.

components(active=True)

Generates an efficient traversal of all components stored under this container. Components are categorized objects that are either (1) not containers, or (2) are heterogeneous containers.

Parameters
    active (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

Returns
    iterator of components in the storage tree

Heterogeneous Object Containers

class pyomo.core.kernel.heterogeneous_container.IHeterogeneousContainer
    Bases: ICategorizedObjectContainer

A partial implementation of the ICategorizedObjectContainer interface for implementations that store multiple categories of objects.

Complete implementations need to set the _ctype attribute and declare the remaining required abstract properties of the ICategorizedObjectContainer base class.

child_ctypes(*args, **kwds)

Returns the set of child object category types stored in this container.

collect_ctypes(active=True, descend_into=True)

Returns the set of object category types that can be found under this container.

Parameters
    active (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

    descend_into (bool, function) – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to lambda x: True, meaning all heterogeneous containers will be descended into.

Returns
    A set of object category types

components(ctype=<class 'pyomo.core.kernel.base._no_ctype'>, active=True, descend_into=True)

Generates an efficient traversal of all components stored under this container. Components are categorized objects that are either (1) not containers, or (2) are heterogeneous containers.

Parameters
• **ctype** – Indicates the category of components to include. The default value indicates that all categories should be included.

• **active** (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

• **descend_into** (bool, function) – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to lambda x: True, meaning all heterogeneous containers will be descended into.

**Returns**
iterator of components in the storage tree

```python
pyomo.core.kernel.heterogeneous_container.heterogeneous_containers(node, ctype=<class 'pyomo.core.kernel.base._no_ctype'>, active=True, descend_into=True)
```

A generator that yields all heterogeneous containers included in an object storage tree, including the root object. Heterogeneous containers are categorized objects with a category type different from their children.

**Parameters**

• **node** – The root object.

• **ctype** – Indicates the category of objects to include. The default value indicates that all categories should be included.

• **active** (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

• **descend_into** (bool, function) – Indicates whether or not to descend into a heterogeneous container. Default is True, which is equivalent to lambda x: True, meaning all heterogeneous containers will be descended into.

**Returns**
iterator of heterogeneous containers in the storage tree, include the root object.

**Containers:**

**Tuple-like Object Storage**

```python
class pyomo.core.kernel.tuple_container.TupleContainer(*args)
```

Bases: **IHomogeneousContainer, Sequence**

A partial implementation of the IHomogeneousContainer interface that provides tuple-like storage functionality. Complete implementations need to set the _ctype property at the class level and initialize the remaining ICategorizedObject attributes during object creation. If using __slots__, a slot named “_data” must be included.

Note that this implementation allows nested storage of other ICategorizedObjectContainer implementations that are defined with the same ctype.

```python
__deepcopy__(memo)
```

Default implementation of __deepcopy__ based on __getstate__

This defines a default implementation of __deepcopy__ that leverages __getstate__() and __setstate__() to duplicate an object. Having a default __deepcopy__ implementation shortcuts significant logic in copy.deepcopy(), thereby speeding up deepcopy operations.
__eq__(other)
    Return self==value.

__getstate__()
    Generic implementation of __getstate__
    This implementation will collect the slots (in order) and then the __dict__ (if necessary) and place every-
thing into a list. This standard format is significantly faster to generate and deepcopy (when compared to
a dict), although it can be more fragile (changing the number of slots can cause a pickle to no longer be
loadable)

Derived classes should not overload this method to provide special handling for fields (e.g., to resolve
weak references). Instead, special field handlers should be declared via the __autoslot_mappers__ class
attribute (see AutoSlots)

__hash__ = None

__init__(*args)

classmethod __init_subclass__(**kwds)
    Automatically define __auto_slots__ on derived subclasses
    This accomplishes the same thing as the AutoSlots metaclass without incurring the overhead / runtime
penalty of using a metaclass.

__ne__(other)
    Return self!=value.

__setstate__(state)
    Generic implementation of __setstate__
    Restore the state generated by __getstate__() 

Derived classes should not overload this method to provide special handling for fields (e.g., to restore weak
references). Instead, special field handlers should be declared via the __autoslot_mappers__ class attribute
(see AutoSlots)

__str__()
    Convert this object to a string by first attempting to generate its fully qualified name. If the object does not
have a name (because it does not have a parent, then a string containing the class name is returned.

classmethod __subclasshook__(C)
    Abstract classes can override this to customize issubclass().
    This is invoked early on by abc.ABCMeta.__subclasscheck__(). It should return True, False or NotImple-
mented. If it returns NotImplemented, the normal algorithm is used. Otherwise, it overrides the normal
algorithm (and the outcome is cached).

activate(shallow=True)
    Activate this container.

property active
    The active status of this object.

child(key)
    Get the child object associated with a given storage key for this container.
    Raises
        KeyError – if the argument is not a storage key for any children of this container
children()
A generator over the children of this container.

close()
Returns a copy of this object with the parent pointer set to None.
A clone is almost equivalent to deepcopy except that any categorized objects encountered that are not descendents of this object will reference the same object on the clone.

components(active=True)
Generates an efficient traversal of all components stored under this container. Components are categorized objects that are either (1) not containers, or (2) are heterogeneous containers.

Parameters
active (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

Returns
iterator of components in the storage tree

count(value) → integer -- return number of occurrences of value

property ctype
The object’s category type.

deactivate(shallow=True)
Deactivate this container.

getname(fully_qualified=False, name_buffer={}, convert=<class 'str'>, relative_to=None)
Dynamically generates a name for this object.

Parameters
• fully_qualified (bool) – Generate a full name by iterating through all ancestor containers. Default is False.
• convert (function) – A function that converts a storage key into a string representation. Default is the built-in function str.
• relative_to (object) – When generating a fully qualified name, generate the name relative to this block.

Returns
If a parent exists, this method returns a string representing the name of the object in the context of its parent; otherwise (if no parent exists), this method returns None.

index(value[, start[, stop]]) → integer -- return first index of value.
Raises ValueError if the value is not present.

property local_name
The object’s local name within the context of its parent. Alias for obj.getname(fully_qualified=False).

property name
The object’s fully qualified name. Alias for obj.getname(fully_qualified=True).

property parent
The object’s parent (possibly None).

property storage_key
The object’s storage key within its parent
List-like Object Storage

class pyomo.core.kernel.list_container.ListContainer(*args)
    Bases: TupleContainer, MutableSequence

A partial implementation of the IHomogeneousContainer interface that provides list-like storage functionality.
Complete implementations need to set the _ctype property at the class level and initialize the remaining ICat-
gorizedObject attributes during object creation. If using __slots__, a slot named “_data” must be included.

Note that this implementation allows nested storage of other ICategorizedObjectContainer implementations that
are defined with the same ctype.

__deepcopy__(memo)
    Default implementation of __deepcopy__ based on __getstate__

    This defines a default implementation of __deepcopy__ that leverages __getstate__ and
    __setstate__ to duplicate an object. Having a default __deepcopy__ implementation shortcuts sig-
    nificant logic in copy.deepcopy(), thereby speeding up deepcopy operations.

__eq__(other)
    Return self==value.

__getstate__()
    Generic implementation of __getstate__

    This implementation will collect the slots (in order) and then the __dict__ (if necessary) and place every-
thing into a list. This standard format is significantly faster to generate and deepcopy (when compared to
a dict), although it can be more fragile (changing the number of slots can cause a pickle to no longer be
loadable)

Derived classes should not overload this method to provide special handling for fields (e.g., to resolve
weak references). Instead, special field handlers should be declared via the __autoslot_mappers__ class
attribute (see AutoSlots)

__hash__ = None

__init__(*args)

classmethod __init_subclass__(**kwds)
    Automatically define __auto_slots__ on derived subclasses

    This accomplishes the same thing as the AutoSlots metaclass without incurring the overhead / runtime
penalty of using a metaclass.

__ne__(other)
    Return self!=value.

__setstate__(state)
    Generic implementation of __setstate__

    Restore the state generated by __getstate__()

Derived classes should not overload this method to provide special handling for fields (e.g., to restore weak
references). Instead, special field handlers should be declared via the __autoslot_mappers__ class attribute
(see AutoSlots)

__str__()  
    Convert this object to a string by first attempting to generate its fully qualified name. If the object does not
    have a name (because it does not have a parent, then a string containing the class name is returned.
classmethod  __subclasshook__(C)
    Abstract classes can override this to customize issubclass().
    This is invoked early on by abc.ABCMeta.__subclasscheck__(C). It should return True, False or NotImple-
    mented. If it returns Notimplemented, the normal algorithm is used. Otherwise, it overrides the normal
    algorithm (and the outcome is cached).

activate(shallow=True)
    Activate this container.

property active
    The active status of this object.

append(value)
    S.append(value) – append value to the end of the sequence

child(key)
    Get the child object associated with a given storage key for this container.
    Raises
        KeyError – if the argument is not a storage key for any children of this container

children()
    A generator over the children of this container.

clear()  → None -- remove all items from S

clone()
    Returns a copy of this object with the parent pointer set to None.
    A clone is almost equivalent to deepcopy except that any categorized objects encountered that are not
    descendents of this object will reference the same object on the clone.

components(active=True)
    Generates an efficient traversal of all components stored under this container. Components are categorized
    objects that are either (1) not containers, or (2) are heterogeneous containers.
    Parameters
        active (True/None) – Controls whether or not to filter the iteration to include only the
        active part of the storage tree. The default is True. Setting this keyword to None causes
        the active status of objects to be ignored.
    Returns
        iterator of components in the storage tree

count(value)  → integer -- return number of occurrences of value

property ctype
    The object’s category type.

detactivate(shallow=True)
    Deactivate this container.

extend(values)
    S.extend(iterable) – extend sequence by appending elements from the iterable

getname(fully_qualified=False, name_buffer={}, convert=<class 'str'>, relative_to=None)
    Dynamically generates a name for this object.
    Parameters

• **fullyQualified**(bool) – Generate a full name by iterating through all ancestor containers. Default is False.

• **convert**(function) – A function that converts a storage key into a string representation. Default is the built-in function **str**.

• **relative_to**(object) – When generating a fully qualified name, generate the name relative to this block.

**Returns**

If a parent exists, this method returns a string representing the name of the object in the context of its parent; otherwise (if no parent exists), this method returns None.

**index**(value[, start[, stop]]) → integer -- return first index of value.

Raises ValueError if the value is not present.

**insert**(i, item)

S.insert(index, object) – insert object before index

**local_name**

The object’s local name within the context of its parent. Alias for **obj.getname(fullyQualifiedName=False)**.

**name**

The object’s fully qualified name. Alias for **obj.getname(fullyQualifiedName=True)**.

**parent**

The object’s parent (possibly None).

**pop**(index) → item -- remove and return item at index (default last).

Raise IndexError if list is empty or index is out of range.

**remove**(value)

S.remove(value) – remove first occurrence of value. Raise ValueError if the value is not present.

**reverse**()

S.reverse() – reverse **IN PLACE**

**storage_key**

The object’s storage key within its parent

**Dict-like Object Storage**

class pyomo.core.kernel.dict_container.DictContainer(*args, **kwds)

Bases: **IHomogeneousContainer**, **MutableMapping**

A partial implementation of the IHomogeneousContainer interface that provides dict-like storage functionality.

Complete implementations need to set the _ctype property at the class level and initialize the remaining ICategorizedObject attributes during object creation. If using __slots__, a slot named “_data” must be included.

Note that this implementation allows nested storage of other ICategorizedObjectContainer implementations that are defined with the same ctype.

**deepcopy**(memo)

Default implementation of **deepcopy** based on **getstate**

This defines a default implementation of **deepcopy** that leverages **getstate()** and **setstate()** to duplicate an object. Having a default **deepcopy** implementation shortcuts significant logic in **copy.deepcopy()**, thereby speeding up deepcopy operations.
__eq__(other)
    Return self==value.

__getstate__()
    Generic implementation of __getstate__
    This implementation will collect the slots (in order) and then the __dict__ (if necessary) and place everything into a list. This standard format is significantly faster to generate and deep copy (when compared to a dict), although it can be more fragile (changing the number of slots can cause a pickle to no longer be loadable).

    Derived classes should not overload this method to provide special handling for fields (e.g., to resolve weak references). Instead, special field handlers should be declared via the __autoslot_mappers__ class attribute (see AutoSlots).

__hash__ = None

__init__(*args, **kwds)

classmethod __init_subclass__(**kwds)
    Automatically define __auto_slots__ on derived subclasses
    This accomplishes the same thing as the AutoSlots metaclass without incurring the overhead / runtime penalty of using a metaclass.

__ne__(other)
    Return self!=value.

__setstate__(state)
    Generic implementation of __setstate__
    Restore the state generated by __getstate__()

    Derived classes should not overload this method to provide special handling for fields (e.g., to restore weak references). Instead, special field handlers should be declared via the __autoslot_mappers__ class attribute (see AutoSlots).

__str__()
    Convert this object to a string by first attempting to generate its fully qualified name. If the object does not have a name (because it does not have a parent, then a string containing the class name is returned.

classmethod __subclasshook__(C)
    Abstract classes can override this to customize issubclass().
    This is invoked early on by abc.ABCMeta.__subclasscheck__(). It should return True, False or NotImplemented. If it returns NotImplemented, the normal algorithm is used. Otherwise, it overrides the normal algorithm (and the outcome is cached).

activate(shallow=True)
    Activate this container.

property active
    The active status of this object.

child(key)
    Get the child object associated with a given storage key for this container.
    Raises
        KeyError – if the argument is not a storage key for any children of this container
children()
A generator over the children of this container.

clear() → None. Remove all items from D.

clone()
Returns a copy of this object with the parent pointer set to None.
A clone is almost equivalent to deepcopy except that any categorized objects encountered that are not descendents of this object will reference the same object on the clone.

components(active=True)
Generates an efficient traversal of all components stored under this container. Components are categorized objects that are either (1) not containers, or (2) are heterogeneous containers.

Parameters

active (True/None) – Controls whether or not to filter the iteration to include only the active part of the storage tree. The default is True. Setting this keyword to None causes the active status of objects to be ignored.

Returns

iterator of components in the storage tree

property ctype
The object’s category type.

deactivate(shallow=True)
Deactivate this container.

get(k[, d]) → D[k] if k in D, else d. d defaults to None.

gasename(fully_qualified=False, name_buffer={}, convert=<class 'str'>, relative_to=None)
Dynamically generates a name for this object.

Parameters

• fully_qualified (bool) – Generate a full name by iterating through all ancestor containers. Default is False.
• convert (function) – A function that converts a storage key into a string representation. Default is the built-in function str.
• relative_to (object) – When generating a fully qualified name, generate the name relative to this block.

Returns

If a parent exists, this method returns a string representing the name of the object in the context of its parent; otherwise (if no parent exists), this method returns None.

items() → a set-like object providing a view on D’s items

keys() → a set-like object providing a view on D’s keys

property local_name
The object’s local name within the context of its parent. Alias for obj.getname(fully_qualified=False).

property name
The object’s fully qualified name. Alias for obj.getname(fully_qualified=True).

property parent
The object’s parent (possibly None).
\textbf{pop}(k, d) \rightarrow v, \text{ remove specified key and return the corresponding value.}\n
If key is not found, \(d\) is returned if given, otherwise \texttt{KeyError} is raised.

\textbf{popitem}() \rightarrow (k, v), \text{ remove and return some (key, value) pair}

as a 2-tuple; but raise \texttt{KeyError} if \(D\) is empty.

\textbf{setdefault}(k, d) \rightarrow D.get(k, d), \text{ also set } D[k]=d \text{ if } k \text{ not in } D

\textbf{property storage_key}

The object’s storage key within its parent

\textbf{update}([E], **F) \rightarrow \text{None. Update } D \text{ from mapping/iterable } E \text{ and } F.

If \(E\) present and has a .keys() method, does: for \(k\) in \(E\): \(D[k] = E[k]\) If \(E\) present and lacks .keys() method, does: for \((k, v)\) in \(E\): \(D[k] = v\) In either case, this is followed by: for \(k, v\) in \(F.items()\): \(D[k] = v\)

\textbf{values}() \rightarrow \text{an object providing a view on } D’s \text{ values}
CONTRIBUTING TO PYOMO

We welcome all contributions including bug fixes, feature enhancements, and documentation improvements. Pyomo manages source code contributions via GitHub pull requests (PRs).

15.1 Contribution Requirements

A PR should be 1 set of related changes. PRs for large-scale non-functional changes (i.e. PEP8, comments) should be separated from functional changes. This simplifies the review process and ensures that functional changes aren’t obscured by large amounts of non-functional changes.

We do not squash and merge PRs so all commits in your branch will appear in the main history. In addition to well-documented PR descriptions, we encourage modular/targeted commits with descriptive commit messages.

15.1.1 Coding Standards

- Required: 4 space indentation (no tabs)
- Desired: PEP8
- No use of __author__
- Inside pyomo.contrib: Contact information for the contribution maintainer (such as a Github ID) should be included in the Sphinx documentation

Sphinx-compliant documentation is required for:

- Modules
- Public and Private Classes
- Public and Private Functions

We also encourage you to include examples, especially for new features and contributions to pyomo.contrib.
15.1.2 Testing

Pyomo uses unittest, nose, GitHub Actions, and Jenkins for testing and continuous integration. Submitted code should include tests to establish the validity of its results and/or effects. Unit tests are preferred but we also accept integration tests. We require at least 70% coverage of the lines modified in the PR and prefer coverage closer to 90%. We also require that all tests pass before a PR will be merged.

The Pyomo main branch provides a Github Actions workflow (configured in the .github/ directory) that will test any changes pushed to a branch with a subset of the complete test harness that includes multiple virtual machines (ubuntu, mac-os, windows) and multiple Python versions. For existing forks, fetch and merge your fork (and branches) with Pyomo’s main. For new forks, you will need to enable GitHub Actions in the ‘Actions’ tab on your fork. This will enable the tests to run automatically with each push to your fork.

At any point in the development cycle, a “work in progress” pull request may be opened by including ‘[WIP]’ at the beginning of the PR title. This allows your code changes to be tested by the full suite of Pyomo’s automatic testing infrastructure. Any pull requests marked ‘[WIP]’ will not be reviewed or merged by the core development team. In addition, any ‘[WIP]’ pull request left open for an extended period of time without active development may be marked ‘stale’ and closed.

15.2 Working on Forks and Branches

All Pyomo development should be done on forks of the Pyomo repository. In order to fork the Pyomo repository, visit https://github.com/Pyomo/pyomo, click the “Fork” button in the upper right corner, and follow the instructions.

This section discusses two recommended workflows for contributing pull-requests to Pyomo. The first workflow, labeled Working with my fork and the GitHub Online UI, does not require the use of ‘remotes’, and suggests updating your fork using the GitHub online UI. The second workflow, labeled Working with remotes and the git command-line, outlines a process that defines separate remotes for your fork and the main Pyomo repository.

More information on git can be found at https://git-scm.com/book/en/v2. Section 2.5 has information on working with remotes.

15.2.1 Working with my fork and the GitHub Online UI

After creating your fork (per the instructions above), you can then clone your fork of the repository with

```
git clone https://github.com/<username>/pyomo.git
```

For new development, we strongly recommend working on feature branches. When you have a new feature to implement, create the branch with the following.

```
cd pyomo/       # to make sure you are in the folder managed by git
git branch <branch_name>
git checkout <branch_name>
```

Development can now be performed. When you are ready, commit any changes you make to your local repository. This can be done multiple times with informative commit messages for different tasks in the feature development.

```
git add <filename>
git status     # to check that you have added the correct files
 git commit -m 'informative commit message to describe changes'
```

In order to push the changes in your local branch to a branch on your fork, use
When you have completed all the changes and are ready for a pull request, make sure all the changes have been pushed to the branch `<branch_name>` on your fork.

- Just above the list of files and directories in the repository, you should see a button that says “Branch: main”. Click on this button, and choose the correct branch.
- Click the “New pull request” button just to the right of the “Branch: `<branch_name>`” button.
- Fill out the pull request template and click the green “Create pull request” button.

At times during your development, you may want to merge changes from the Pyomo main development branch into the feature branch on your fork and in your local clone of the repository.

### Using GitHub UI to merge Pyomo main into a branch on your fork

To update your fork, you will actually be merging a pull-request from the head Pyomo repository into your fork.

- Visit https://github.com/Pyomo/pyomo.
- Click on the “New pull request” button just above the list of files and directories.
- You will see the title “Compare changes” with some small text below it which says “Compare changes across branches, commits, tags, and more below. If you need to, you can also compare across forks.” Click the last part of this: “compare across forks”.
- You should now see four buttons just below this: “base repository: Pyomo/pyomo”, “base: main”, “head repository: Pyomo/pyomo”, and “compare: main”. Click the leftmost button and choose “<username>/Pyomo”.
- Then click the button which is second to the left, and choose the branch which you want to merge Pyomo main into. The four buttons should now read: “base repository: `<username>/pyomo`, “base: `<branch_name>`, “head repository: Pyomo/pyomo”, and “compare: main”. This is setting you up to merge a pull-request from Pyomo’s main branch into your fork’s `<branch_name>` branch.
- You should also now see a pull request template. If you fill out the pull request template and click “Create pull request”, this will create a pull request which will update your fork and branch with any changes that have been made to the main branch of Pyomo.
- You can then merge the pull request by clicking the green “Merge pull request” button from your fork on GitHub.

### 15.2.2 Working with remotes and the git command-line

After you have created your fork, you can clone the fork and setup git `remotes` that allow you to merge changes from (and to) different remote repositories. Below, we have included a set of recommendations, but, of course, there are other valid GitHub workflows that you can adopt.

The following commands show how to clone your fork and setup two remotes, one for your fork, and one for the head Pyomo repository.

```bash
git push origin `<branch_name>`
```

Note, you can see a list of your remotes with

```bash
git remote
```
The commands for creating a local branch and performing local commits are the same as those listed in the previous section above. Below are some common tasks based on this multi-remote setup.

If you have changes that have been committed to a local feature branch (`<branch_name>`), you can push these changes to the branch on your fork with,

```
git push my-fork <branch_name>
```

In order to update a local branch with changes from a branch of the Pyomo repository,

```
git checkout `<branch_to_update>`
git fetch head-pyomo
git merge head-pyomo/`<branch_to_update_from>` --ff-only
```

The “--ff-only” only allows a merge if the merge can be done by a fast-forward. If you do not require a fast-forward, you can drop this option. The most common concrete example of this would be

```
git checkout main
git fetch head-pyomo
git merge head-pyomo/main --ff-only
```

The above commands pull changes from the main branch of the head Pyomo repository into the main branch of your local clone. To push these changes to the main branch on your fork,

```
git push my-fork main
```

### 15.2.3 Setting up your development environment

After cloning your fork, you will want to install Pyomo from source.

Step 1 (recommended): Create a new conda environment.

```
conda create --name pyomodev
```

You may change the environment name from `pyomodev` as you see fit. Then activate the environment:

```
conda activate pyomodev
```

Step 2 (optional): Install PyUtilib

The hard dependency on PyUtilib was removed in Pyomo 6.0.0. There is still a soft dependency for any code related to `pyomo.dataportal.plugins.sheet`.

If your contribution requires PyUtilib, you will likely need the main branch of PyUtilib to contribute. Clone a copy of the repository in a new directory:

```
git clone https://github.com/PyUtilib/pyutilib
```

Then in the directory containing the clone of PyUtilib run:

```
python setup.py develop
```
Step 3: Install Pyomo

Finally, move to the directory containing the clone of your Pyomo fork and run:

```
python setup.py develop
```

These commands register the cloned code with the active python environment (`pyomodev`). This way, your changes to the source code for `pyomo` are automatically used by the active environment. You can create another conda environment to switch to alternate versions of `pyomo` (e.g., stable).

### 15.3 Review Process

After a PR is opened it will be reviewed by at least two members of the core development team. The core development team consists of anyone with write-access to the Pyomo repository. Pull requests opened by a core developer only require one review. The reviewers will decide if they think a PR should be merged or if more changes are necessary.

Reviewers look for:

- Outside of `pyomo.contrib`: Code rigor and standards, edge cases, side effects, etc.
- Inside of `pyomo.contrib`: No “glaringly obvious” problems with the code
- Documentation and tests

The core development team tries to review pull requests in a timely manner but we make no guarantees on review timeframes. In addition, PRs might not be reviewed in the order they are opened in.

### 15.4 Where to put contributed code

In order to contribute to Pyomo, you must first make a fork of the Pyomo git repository. Next, you should create a branch on your fork dedicated to the development of the new feature or bug fix you’re interested in. Once you have this branch checked out, you can start coding. Bug fixes and minor enhancements to existing Pyomo functionality should be made in the appropriate files in the Pyomo code base. New examples, features, and packages built on Pyomo should be placed in `pyomo.contrib`. Follow the link below to find out if `pyomo.contrib` is right for your code.

### 15.5 pyomo.contrib

Pyomo uses the `pyomo.contrib` package to facilitate the inclusion of third-party contributions that enhance Pyomo’s core functionality. There are two ways that `pyomo.contrib` can be used to integrate third-party packages:

- `pyomo.contrib` can provide wrappers for separate Python packages, thereby allowing these packages to be imported as subpackages of `pyomo`.
- `pyomo.contrib` can include contributed packages that are developed and maintained outside of the Pyomo developer team.

Including contrib packages in the Pyomo source tree provides a convenient mechanism for defining new functionality that can be optionally deployed by users. We expect this mechanism to include Pyomo extensions and experimental modeling capabilities. However, contrib packages are treated as optional packages, which are not maintained by the Pyomo developer team. Thus, it is the responsibility of the code contributor to keep these packages up-to-date.

Contrib package contributions will be considered as pull-requests, which will be reviewed by the Pyomo developer team. Specifically, this review will consider the suitability of the proposed capability, whether tests are available to check the execution of the code, and whether documentation is available to describe the capability. Contrib packages
will be tested along with Pyomo. If test failures arise, then these packages will be disabled and an issue will be created to resolve these test failures.

The following two examples illustrate the two ways that `pyomo.contrib` can be used to integrate third-party contributions.

### 15.5.1 Including External Packages

The `pyomocontrib_simplemodel` package is derived from Pyomo, and it defines the class `SimpleModel` that illustrates how Pyomo can be used in a simple, less object-oriented manner. Specifically, this class mimics the modeling style supported by PuLP.

While `pyomocontrib_simplemodel` can be installed and used separate from Pyomo, this package is included in `pyomo/contrib/simplemodel`. This allows this package to be referenced as if were defined as a subpackage of `pyomo.contrib`. For example:

```python
from pyomo.contrib.simplemodel import *
from math import pi

m = SimpleModel()

r = m.var('r', bounds=(0,None))
h = m.var('h', bounds=(0,None))

m += 2*pi*r*(r + h)
m += pi*h*r**2 == 355
status = m.solve("ipopt")
```

This example illustrates that a package can be distributed separate from Pyomo while appearing to be included in the `pyomo.contrib` subpackage. Pyomo requires a separate directory be defined under `pyomo/contrib` for each such package, and the Pyomo developer team will approve the inclusion of third-party packages in this manner.

### 15.5.2 Contrib Packages within Pyomo

Third-party contributions can also be included directly within the `pyomo.contrib` package. The `pyomo/contrib/example` package provides an example of how this can be done, including a directory for plugins and package tests. For example, this package can be imported as a subpackage of `pyomo.contrib`:

```python
from pyomo.environ import *
from pyomo.contrib.example import a

# Print the value of 'a' defined by this package
print(a)
```

Although `pyomo.contrib.example` is included in the Pyomo source tree, it is treated as an optional package. Pyomo will attempt to import this package, but if an import failure occurs, Pyomo will silently ignore it. Otherwise, this pyomo package will be treated like any other. Specifically:

- Plugin classes defined in this package are loaded when `pyomo.environ` is loaded.
- Tests in this package are run with other Pyomo tests.
Pyomo includes a variety of additional features and functionality provided by third parties through the `pyomo.contrib` package. This package includes both contributions included with the main Pyomo distribution and wrappers for third-party packages that must be installed separately.

These packages are maintained by the original contributors and are managed as optional Pyomo packages.

Contributed packages distributed with Pyomo:

### 16.1 Community Detection for Pyomo models

This package separates model components (variables, constraints, and objectives) into different communities distinguished by the degree of connectivity between community members.

#### 16.1.1 Description of Package and `detect_communities` function

The community detection package allows users to obtain a community map of a Pyomo model - a Python dictionary-like object that maps sequential integer values to communities within the Pyomo model. The package takes in a model, organizes the model components into a graph of nodes and edges, then uses Louvain community detection (Blondel et al, 2008) to determine the communities that exist within the model.

In graph theory, a community is defined as a subset of nodes that have a greater degree of connectivity within themselves than they do with the rest of the nodes in the graph. In the context of Pyomo models, a community represents a subproblem within the overall optimization problem. Identifying these subproblems and then solving them independently can save computational work compared with trying to solve the entire model at once. Thus, it can be very useful to know the communities that exist in a model.

The manner in which the graph of nodes and edges is constructed from the model directly affects the community detection. Thus, this package provides the user with a lot of control over the construction of the graph. The function we use for this community detection is shown below:

```python
pyomo.contrib.community_detection.detection.detect_communities(model,
    type_of_community_map='constraint',
    with_objective=True,
    weighted_graph=True,
    random_seed=None,
    use_only_active_components=True)
```

Detects communities in a Pyomo optimization model

This function takes in a Pyomo optimization model and organizes the variables and constraints into a graph of nodes and edges. Then, by using Louvain community detection on the graph, a dictionary (community_map) is created, which maps (arbitrary) community keys to the detected communities within the model.
Parameters

- **model** *(Block)* – a Pyomo model or block to be used for community detection

- **type_of_community_map** *(str, optional)* – a string that specifies the type of community map to be returned, the default is 'constraint', 'constraint' returns a dictionary (community_map) with communities based on constraint nodes, 'variable' returns a dictionary (community_map) with communities based on variable nodes, 'bipartite' returns a dictionary (community_map) with communities based on a bipartite graph (both constraint and variable nodes)

- **with_objective** *(bool, optional)* – a Boolean argument that specifies whether or not the objective function is included in the model graph (and thus in 'community_map'); the default is True

- **weighted_graph** *(bool, optional)* – a Boolean argument that specifies whether community_map is created based on a weighted model graph or an unweighted model graph; the default is True (type_of_community_map='bipartite' creates an unweighted model graph regardless of this parameter)

- **random_seed** *(int, optional)* – an integer that is used as the random seed for the (heuristic) Louvain community detection

- **use_only_active_components** *(bool, optional)* – a Boolean argument that specifies whether inactive constraints/objectives are included in the community map

Returns

The CommunityMap object acts as a Python dictionary, mapping integer keys to tuples containing two lists (which contain the components in the given community) - a constraint list and variable list. Furthermore, the CommunityMap object stores relevant information about the given community map (dict), such as the model used to create it, its networkX representation, etc.

Return type

CommunityMap object (dict-like object)

As stated above, the characteristics of the NetworkX graph of the Pyomo model are very important to the community detection. The main graph features the user can specify are the type of community map, whether the graph is weighted or unweighted, and whether the objective function(s) is included in the graph generation. Below, the significance and reasoning behind including each of these options are explained in greater depth.

**Type of Community Map (type_of_community_map)**

In this package's main function (detect_communities), the user can select 'bipartite', 'constraint', or 'variable' as an input for the 'type_of_community_map' argument, and these result in a community map based on a bipartite graph, a constraint node graph, or a variable node graph (respectively).

If the user sets `type_of_community_map='constraint'`, then each entry in the community map (which is a dictionary) contains a list of all the constraints in the community as well as all the variables contained in those constraints. For the model graph, a node is created for every active constraint in the model, an edge between two constraint nodes is created only if those two constraint equations share a variable, and the weight of each edge is equal to the number of variables the two constraint equations have in common.

If the user sets `type_of_community_map='variable'`, then each entry in the community map (which is a dictionary) contains a list of all the variables in the community as well as all the constraints that contain those variables. For the model graph, a node is created for every variable in the model, an edge between two variable nodes is created only if those two variables occur in the same constraint equation, and the weight of each edge is equal to the number of constraint equations in which the two variables occur together.

If the user sets `type_of_community_map='bipartite'`, then each entry in the community map (which is a dictionary) is simply all of the nodes in the community but split into a list of constraints and a list of variables. For the model graph, a node is created for every variable and every constraint in the model. An edge is created
between a constraint node and a variable node only if the constraint equation contains the variable. (Edges are not drawn between nodes of the same type in a bipartite graph.) And as for the edge weights, the edges in the bipartite graph are unweighted regardless of what the user specifies for the `weighted_graph` parameter. (This is because for our purposes, the number of times a variable appears in a constraint is not particularly useful.)

**Weighted Graph/Unweighted Graph (weighted_graph)**

The Louvain community detection algorithm takes edge weights into account, so depending on whether the graph is weighted or unweighted, the communities that are found will vary. This can be valuable depending on how the user intends to use the community detection information. For example, if a user plans on feeding that information into an algorithm, the algorithm may be better suited to the communities detected in a weighted graph (or vice versa).

**With/Without Objective in the Graph (with_objective)**

This argument determines whether the objective function(s) will be included when creating the graphical representation of the model and thus whether the objective function(s) will be included in the community map. Some models have an objective function that contains so many of the model variables that it obscures potential communities within a model. Thus, it can be useful to call `detect_communities(model, with_objective=False)` on such a model to see whether isolating the other components of the model provides any new insights.

### 16.1.2 External Packages

- NetworkX
- Python-Louvain

The community detection package relies on two external packages, the NetworkX package and the Louvain community detection package. Both of these packages can be installed at the following URLs (respectively):

https://pypi.org/project/networkx/

https://pypi.org/project/python-louvain/

The pip install and conda install commands are included below as well:

```bash
pip install networkx
pip install python-louvain
conda install -c anaconda networkx
conda install -c conda-forge python-louvain
```

### 16.1.3 Usage Examples

Let's start off by taking a look at how we can use `detect_communities` to create a CommunityMap object. We'll first use a model from Allman et al, 2019:

```python
Required Imports

```from pyomo.contrib.community_detection.detection import detect_communities, detect_communities, CommunityMap, generate_model_graph
```from pyomo.contrib.mindtpy.tests.eight_process_problem import EightProcessFlowsheet
```from pyomo.core import ConcreteModel, Var, Constraint
```import networkx as nx

Let's define a model for our use

```python
def decode_model_1():
    ...
    model = m = ConcreteModel()
```
m.x1 = Var(initialize=-3)
m.x2 = Var(initialize=-1)
m.x3 = Var(initialize=-3)
m.x4 = Var(initialize=-1)
m.c1 = Constraint(expr=m.x1 + m.x2 <= 0)
m.c2 = Constraint(expr=m.x1 - 3 * m.x2 <= 0)
m.c3 = Constraint(expr=m.x2 + m.x3 + 4 * m.x4 ** 2 == 0)
m.c4 = Constraint(expr=m.x3 + m.x4 <= 0)
m.c5 = Constraint(expr=m.x3 ** 2 + m.x4 ** 2 - 10 == 0)
return model

model = m = decode_model_1()
seed = 5 # To be used as a random seed value for the heuristic Louvain community detection

Let's create an instance of the CommunityMap class (which is what gets returned by the function detect_communities):

community_map_object = detect_communities(model, type_of_community_map='bipartite', random_seed=seed)

This community map object has many attributes that contain the relevant information about the community map itself (such as the parameters used to create it, the networkX representation, and other useful information).

An important point to note is that the community_map attribute of the CommunityMap class is the actual dictionary that maps integers to the communities within the model. It is expected that the user will be most interested in the actual dictionary itself, so dict-like usage is permitted.

If a user wishes to modify the actual dictionary (the community_map attribute of the CommunityMap object), creating a deep copy is highly recommended (or else any destructive modifications could have unintended consequences):

new_community_map = copy.deepcopy(community_map_object.community_map)

Let's take a closer look at the actual community map object generated by detect_communities:

print(community_map_object)
{0: ([\'c1\', \'c2\'], [\'x1\', \'x2\']), 1: ([\'c3\', \'c4\', \'c5\'], [\'x3\', \'x4\'])}

Printing a community map object is made to be user-friendly (by showing the community map with components replaced by their strings). However, if the default Pyomo representation of components is desired, then the community_map attribute or the repr() function can be used:

print(community_map_object.community_map)  # or print(repr(community_map_object))
{0: ([<pyomo.core.base.constraint.ScalarConstraint object at 0x0000028DA74BB588>, <pyomo.core.base.constraint.ScalarConstraint object at 0x0000028DA74BB5F8>], [pyomo.core.base.var.ScalarVar object at 0x0000028DA74BB5C8], <pyomo.core.base.constraint.ScalarConstraint object at 0x0000028DA74BB668>], <pyomo.core.base.constraint.ScalarConstraint object at 0x0000028DA74BB6D8>, <pyomo.core.base.constraint.ScalarConstraint object at 0x0000028DA74BB748>, [pyomo.core.base.var.ScalarVar object at 0x0000028DA74BB8A8>, <pyomo.core.base.constraint.ScalarConstraint object at 0x0000028DA74BB858>])}

generate_structured_model method of CommunityMap objects

It may be useful to create a new model based on the communities found in the model - we can use the generate_structured_model method of the CommunityMap class to do this. Calling this method on a CommunityMap object returns a new model made up of blocks that correspond to each of the communities found in the original model. Let’s take a look at the example below:
Use the CommunityMap object made from the first code example

```python
>>> structured_model = community_map_object.generate_structured_model()
>>> structured_model.pprint()
```

2 Set Declarations

- **b_index**: Size=1, Index=None, Ordered=Insertion
  - Key : Dimen : Domain : Size : Members
  - None : 1 : Any : 2 : {0, 1}

- **equality_constraint_list_index**: Size=1, Index=None, Ordered=Insertion
  - Key : Dimen : Domain : Size : Members
  - None : 1 : Any : 1 : {1,}

1 Var Declarations

- **x2**: Size=1, Index=None
  - None : None : None : None : False : True : Reals

1 Constraint Declarations

- **equality_constraint_list**: Equality Constraints for the different forms of a given variable
  - Size=1, Index=equality_constraint_list_index, Active=True
  - Key : Lower : Body : Upper : Active
  - 1 : 0.0 : b[0].x2 - x2 : 0.0 : True

1 Block Declarations

- **b**: Size=2, Index=b_index, Active=True
  - **b[0]**: Active=True
  - 2 Var Declarations
    - **x1**: Size=1, Index=None
      - None : None : None : None : False : True : Reals
    - **x2**: Size=1, Index=None
      - None : None : None : None : False : True : Reals
  - 2 Constraint Declarations
    - **c1**: Size=1, Index=None, Active=True
      - Key : Lower : Body : Upper : Active
      - None : -Inf : b[0].x1 + b[0].x2 : 0.0 : True
    - **c2**: Size=1, Index=None, Active=True
      - Key : Lower : Body : Upper : Active
      - None : -Inf : b[0].x1 - 3*b[0].x2 : 0.0 : True

4 Declarations: x1 x2 c1 c2

- **b[1]**: Active=True
  - 2 Var Declarations
    - **x3**: Size=1, Index=None
      - None : None : None : None : False : True : Reals
    - **x4**: Size=1, Index=None
      - None : None : None : None : False : True : Reals
  - 3 Constraint Declarations

(continues on next page)
We see that there is an equality constraint list (equality_constraint_list) that has been created. This is due to the fact that the detect_communities function can return a community map that has Pyomo components (variables, constraints, or objectives) in more than one community, and thus, an equality_constraint_list is created to ensure that the new model still corresponds to the original model. This is explained in more detail below.

Consider the case where community detection is done on a constraint node graph - this would result in communities that are made up of the corresponding constraints as well as all the variables that occur in the given constraints. Thus, it is possible for certain Pyomo components to be in multiple communities (and a similar argument exists for community detection done on a variable node graph). As a result, our structured model (the model returned by the generate_structured_model method) may need to have several “copies” of a certain component. For example, a variable original_model.x1 that exists in the original model may have corresponding forms structured_model.b[0].x1, structured_model.b[0].x1, structured_model.x1. In order for these components to meaningfully correspond to their counterparts in the original model, they must be bounded by equality constraints. Thus, we use an equality_constraint_list to bind different forms of a component from the original model.

The last point to make about this method is that variables will be created outside of blocks if (1) an objective is not inside a block (for example if the community detection is done with_objective=False) or if (2) an objective/constraint contains a variable that is not in the same block as the given objective/constraint.

visualize_model_graph method of CommunityMap objects

If we want a visualization of the communities within the Pyomo model, we can use visualize_model_graph to do so. Let’s take a look at how this can be done in the following example:

An example of the two separate graphs created for these two function calls is shown below:
These graph drawings very clearly demonstrate the communities within this model. The constraint graph (which is colored using the bipartite community map) shows a very simple illustration - one node for each constraint, with only one edge connecting the two communities (which represents the variable \( m.x2 \) common to \( m.c2 \) and \( m.c3 \) in separate communities). The bipartite graph is slightly more complicated and we can see again how there is only one edge between the two communities and more edges within each community. This is an ideal situation for breaking a model into separate communities since there is little connectivity between the communities. Also, note that we can choose different graph types (such as a variable node graph, constraint node graph, or bipartite graph) for a given community map.

Let's try a more complicated model (taken from Duran & Grossmann, 1986) - this example will demonstrate how the same graph can be illustrated using different community maps (in the previous example we illustrated different graphs with a single community map):

```python
Define the model
>>> model = EightProcessFlowsheet()

Now, we follow steps similar to the example above (see above for explanations)
>>> community_map_object = cmo = detect_communities(model, type_of_community_map='constraint', random_seed=seed)
>>> left_fig, pos = cmo.visualize_model_graph(type_of_graph='variable')

As we did before, we will use the returned 'pos' to create a consistent graph layout
>>> community_map_object = cmo = detect_communities(model, type_of_community_map='bipartite')
>>> middle_fig, _ = cmo.visualize_model_graph(type_of_graph='variable', pos=pos)

>>> community_map_object = cmo = detect_communities(model, type_of_community_map='variable')
>>> right_fig, _ = cmo.visualize_model_graph(type_of_graph='variable', pos=pos)

We can see an example for the three separate graphs created by these three function calls below:
The three graphs above are all variable graphs - which means the nodes represent variables in the model, and the edges represent constraint equations. The coloring differs because the three graphs rely on community maps that were created based on a constraint node graph, a bipartite graph, and a variable node graph (from left to right). For example, the community map that was generated from a constraint node graph (type_of_community_map='constraint') resulted in three communities (as seen by the purple, yellow, and blue nodes).

**generate_model_graph function**

Now, we will take a look at `generate_model_graph` - this function can be used to create a NetworkX graph for a Pyomo model (and is used in `detect_communities`). Here, we will create a NetworkX graph from the model in our first example and then create the edge and adjacency list for the graph.

`generate_model_graph` returns three things:

- a NetworkX graph of the given model
- a dictionary that maps the numbers used to represent the model components to the actual components (because Pyomo components cannot be directly added to a NetworkX graph)
- a dictionary that maps constraints to the variables in them.

For this example, we will only need the NetworkX graph of the model and the number-to-component mapping.

```
Define the model
>>> model = decode_model_1()

See above for the description of the items returned by 'generate_model_graph'
>>> model_graph, number_component_map, constr_var_map = generate_model_graph(model,
   type_of_graph='constraint')

The next two lines create and implement a mapping to change the node values from numbers into strings. The second line uses this mapping to create `string_model_graph`, which has the relabeled nodes (strings instead of numbers).

>>> string_map = dict((number, str(comp)) for number, comp in number_component_map.
   items())
>>> string_model_graph = nx.relabel_nodes(model_graph, string_map)

Now, we print the edge list and the adjacency list:
Edge List:
>>> for line in nx.generate_edgelist(string_model_graph): print(line)
c1 c2 {'weight': 2}
c1 c3 {'weight': 1}
c2 c3 {'weight': 1}
c3 c5 {'weight': 2}
```
c3 c4 {'weight': 2}
c4 c5 {'weight': 2}

Adjacency List:
```python
print(list(nx.generate_adjlist(string_model_graph)))
['c1 c2 c3', 'c2 c3', 'c3 c5 c4', 'c4 c5', 'c5']
```

It's worth mentioning that in the code above, we do not have to create `string_map` to create an edge list or adjacency list, but for the sake of having an easily understandable output, it is quite helpful. (Without relabeling the nodes, the output below would not have the strings of the components but instead would have integer values.) This code will hopefully make it easier for a user to do the same.

### 16.1.4 Functions in this Package

Main module for community detection integration with Pyomo models. This module separates model components (variables, constraints, and objectives) into different communities distinguished by the degree of connectivity between community members.

Original implementation developed by Rahul Joglekar in the Grossmann research group.

```python
class pyomo.contrib.community_detection.detection.CommunityMap:
    def __init__(self, community_map, type_of_community_map, with_objective, weighted_graph, random_seed, use_only_active_components, model, graph, graph_node_mapping, constraint_variable_map, graph_partition):
        This class is used to create CommunityMap objects which are returned by the detect_communities function. Instances of this class allow dict-like usage and store relevant information about the given community map, such as the model used to create them, their networkX representation, etc.

        The CommunityMap object acts as a Python dictionary, mapping integer keys to tuples containing two lists (which contain the components in the given community) - a constraint list and variable list.

        Methods: generate_structured_model, visualize_model_graph
```

- **generate_structured_model()**
  Using the community map and the original model used to create this community map, we will create `structured_model`, which will be based on the original model but will place variables, constraints, and objectives into or outside of various blocks (communities) based on the community map.

  Returns
  - `structured_model` – a Pyomo model that reflects the nature of the community map

- **visualize_model_graph(type_of_graph='constraint', filename=None, pos=None)**
  This function draws a graph of the communities for a Pyomo model.

  The type_of_graph parameter is used to create either a variable-node graph, constraint-node graph, or bipartite graph of the Pyomo model. Then, the nodes are colored based on the communities they are in - which is based on the community map (self.community_map). A filename can be provided to save the figure, otherwise the figure is illustrated with matplotlib.
Parameters

- **type_of_graph (str, optional)** – a string that specifies the types of nodes drawn on the model graph, the default is ‘constraint’. ‘constraint’ draws a graph with constraint nodes, ‘variable’ draws a graph with variable nodes, ‘bipartite’ draws a bipartite graph (with both constraint and variable nodes)

- **filename (str, optional)** – a string that specifies a path for the model graph illustration to be saved

- **pos (dict, optional)** – a dictionary that maps node keys to their positions on the illustration

Returns

- **fig (matplotlib figure)** – the figure for the model graph drawing

- **pos (dict)** – a dictionary that maps node keys to their positions on the illustration

- can be used to create consistent layouts for graphs of a given model

```python
pyomo.contrib.community_detection.detection.detect_communities(model,
    type_of_community_map='constraint',
    with_objective=True,
    weighted_graph=True,
    random_seed=None,
    use_only_active_components=True)
```

Detects communities in a Pyomo optimization model

This function takes in a Pyomo optimization model and organizes the variables and constraints into a graph of nodes and edges. Then, by using Louvain community detection on the graph, a dictionary (community_map) is created, which maps (arbitrary) community keys to the detected communities within the model.

Parameters

- **model (Block)** – a Pyomo model or block to be used for community detection

- **type_of_community_map (str, optional)** – a string that specifies the type of community map to be returned, the default is ‘constraint’. ‘constraint’ returns a dictionary (community_map) with communities based on constraint nodes, ‘variable’ returns a dictionary (community_map) with communities based on variable nodes, ‘bipartite’ returns a dictionary (community_map) with communities based on a bipartite graph (both constraint and variable nodes)

- **with_objective (bool, optional)** – a Boolean argument that specifies whether or not the objective function is included in the model graph (and thus in ‘community_map’); the default is True

- **weighted_graph (bool, optional)** – a Boolean argument that specifies whether community_map is created based on a weighted model graph or an unweighted model graph; the default is True (type_of_community_map=’bipartite’ creates an unweighted model graph regardless of this parameter)

- **random_seed (int, optional)** – an integer that is used as the random seed for the (heuristic) Louvain community detection

- **use_only_active_components (bool, optional)** – a Boolean argument that specifies whether inactive constraints/objectives are included in the community map

Returns

The CommunityMap object acts as a Python dictionary, mapping integer keys to tuples containing two lists (which contain the components in the given community) - a constraint list and variable list. Furthermore, the CommunityMap object stores relevant information about the
given community map (dict), such as the model used to create it, its networkX representation, etc.

**Return type**
CommunityMap object (dict-like object)

Model Graph Generator Code

```python
pyomo.contrib.community_detection.community_graph.generate_model_graph(model, type_of_graph, with_objective=True, weighted_graph=True, use_only_active_components=True)
```

Creates a networkX graph of nodes and edges based on a Pyomo optimization model

This function takes in a Pyomo optimization model, then creates a graphical representation of the model with specific features of the graph determined by the user (see Parameters below).

(This function is designed to be called by detect_communities, but can be used solely for the purpose of creating model graphs as well.)

**Parameters**

- **model** (Block) – a Pyomo model or block to be used for community detection
- **type_of_graph** (str) – a string that specifies the type of graph that is created from the model; ‘constraint’ creates a graph based on constraint nodes, ‘variable’ creates a graph based on variable nodes, ‘bipartite’ creates a graph based on constraint and variable nodes (bipartite graph).
- **with_objective** (bool, optional) – a Boolean argument that specifies whether or not the objective function is included in the graph; the default is True
- **weighted_graph** (bool, optional) – a Boolean argument that specifies whether a weighted or unweighted graph is to be created from the Pyomo model; the default is True (type_of_graph='bipartite' creates an unweighted graph regardless of this parameter)
- **use_only_active_components** (bool, optional) – a Boolean argument that specifies whether inactive constraints/objectives are included in the networkX graph

**Returns**

- **bipartite_model_graph/projected_model_graph** (nx.Graph) – a NetworkX graph with nodes and edges based on the given Pyomo optimization model
- **number_component_map** (dict) – a dictionary that (deterministically) maps a number to a component in the model
- **constraint_variable_map** (dict) – a dictionary that maps a numbered constraint to a list of (numbered) variables that appear in the constraint

### 16.2 GDPopt logic-based solver

The GDPopt solver in Pyomo allows users to solve nonlinear Generalized Disjunctive Programming (GDP) models using logic-based decomposition approaches, as opposed to the conventional approach via reformulation to a Mixed Integer Nonlinear Programming (MINLP) model.

The main advantage of these techniques is their ability to solve subproblems in a reduced space, including nonlinear constraints only for True logical blocks. As a result, GDPopt is most effective for nonlinear GDP models.

Three algorithms are available in GDPopt:

1. Logic-based outer approximation (LOA) [Turkay & Grossmann, 1996]
2. Global logic-based outer approximation (GLOA) [Lee & Grossmann, 2001]

3. Logic-based branch-and-bound (LBB) [Lee & Grossmann, 2001]

Usage and implementation details for GDPopt can be found in the PSE 2018 paper (Chen et al., 2018), or via its preprint. Credit for prototyping and development can be found in the GDPopt class documentation, below.

GDPopt can be used to solve a Pyomo.GDP concrete model in two ways. The simplest is to instantiate the generic GDPopt solver and specify the desired algorithm as an argument to the solve method:

```python
>>> SolverFactory('gdpopt').solve(model, algorithm='LOA')
```

The alternative is to instantiate an algorithm-specific GDPopt solver:

```python
>>> SolverFactory('gdpopt.loa').solve(model)
```

In the above examples, GDPopt uses the GDPopt-LOA algorithm. Other algorithms may be used by specifying them in the algorithm argument when using the generic solver or by instantiating the algorithm-specific GDPopt solvers. All GDPopt options are listed below.

**Note:** The generic GDPopt solver allows minimal configuration outside of the arguments to the solve method. To avoid repeatedly specifying the same configuration options to the solve method, use the algorithm-specific solvers.

### 16.2.1 Logic-based Outer Approximation (LOA)

Chen et al., 2018 contains the following flowchart, taken from the preprint version:

![Flowchart of Logic-based Outer Approximation (LOA)](image)

An example that includes the modeling approach may be found below.

Required imports
```python
>>> from pyomo.environ import *
>>> from pyomo.gdp import *
```

Create a simple model
```python
>>> model = ConcreteModel(name='LOA example')
```

```python
>>> model.x = Var(bounds=(-1.2, 2))
>>> model.y = Var(bounds=(-10,10))
>>> model.c = Constraint(expr=model.x + model.y == 1)
>>> model.fix_x = Disjunct()
>>> model.fix_x.c = Constraint(expr=model.x == 0)
```
>>> model.fix_y = Disjunct()
>>> model.fix_y.c = Constraint(expr=model.y == 0)

>>> model.d = Disjunction(expr=[model.fix_x, model.fix_y])
>>> model.objective = Objective(expr=model.x + 0.1*model.y, sense=minimize)

Solve the model using GDPopt
>>> results = SolverFactory('gdopt.loa').solve(
...     model, mip_solver='glpk')

Display the final solution
>>> model.display()
Model LOA example

Variables:
  x : Size=1, Index=None
    Key : Lower : Value : Upper : Fixed : Stale : Domain
      None : -1.2 : 0.0 : 2 : False : False : Reals
  y : Size=1, Index=None
    Key : Lower : Value : Upper : Fixed : Stale : Domain
      None : -10 : 1.0 : 10 : False : False : Reals

Objectives:
  objective : Size=1, Index=None, Active=True
    Key : Active : Value
      None : True : 0.1

Constraints:
  c : Size=1
    Key : Lower : Body : Upper
      None : 1.0 : 1.0 : 1.0

Note: When troubleshooting, it can often be helpful to turn on verbose output using the tee flag.

>>> SolverFactory('gdopt.loa').solve(model, tee=True)

16.2.2 Global Logic-based Outer Approximation (GLOA)

The same algorithm can be used to solve GDPs involving nonconvex nonlinear constraints by solving the subproblems globally:

>>> SolverFactory('gdopt.gloa').solve(model)

Warning: The nlp_solver option must be set to a global solver for the solution returned by GDOpt to also be globally optimal.
16.2.3 Relaxation with Integer Cuts (RIC)

Instead of outer approximation, GDPs can be solved using the same MILP relaxation as in the previous two algorithms, but instead of using the subproblems to generate outer-approximation cuts, the algorithm adds only no-good cuts for every discrete solution encountered:

```python
>>> SolverFactory('gdopt.ric').solve(model)
```

Again, this is a global algorithm if the subproblems are solved globally, and is not otherwise.

**Note:** The RIC algorithm will not necessarily enumerate all discrete solutions as it is possible for the bounds to converge first. However, full enumeration is not uncommon.

16.2.4 Logic-based Branch-and-Bound (LBB)

The GDPopt-LBB solver branches through relaxed subproblems with inactive disjunctions. It explores the possibilities based on best lower bound, eventually activating all disjunctions and presenting the globally optimal solution.

To use the GDPopt-LBB solver, define your Pyomo GDP model as usual:

```python
Required imports
>>> from pyomo.environ import *
>>> from pyomo.gdp import Disjunct, Disjunction

Create a simple model
>>> m = ConcreteModel()
>>> m.x1 = Var(bounds = (0,8))
>>> m.x2 = Var(bounds = (0,8))
>>> m.obj = Objective(expr=m.x1 + m.x2, sense=minimize)
>>> m.y1 = Disjunct()
>>> m.y2 = Disjunct()
>>> m.y1.c1 = Constraint(expr=m.x1 >= 2)
>>> m.y1.c2 = Constraint(expr=m.x2 >= 2)
>>> m.y2.c1 = Constraint(expr=m.x1 >= 3)
>>> m.y2.c2 = Constraint(expr=m.x2 >= 3)
>>> m.djn = Disjunction(expr=[m.y1, m.y2])

Invoke the GDPopt-LBB solver
>>> results = SolverFactory('gdopt.lbb').solve(m)

>>> print(results)
>>> print(results.solver.status)
ok
>>> print(results.solver.termination_condition)
optimal
>>> print([value(m.y1.indicator_var), value(m.y2.indicator_var)])
[True, False]
```
16.2.5 GDPopt implementation and optional arguments

**Warning:** GDPopt optional arguments should be considered beta code and are subject to change.

```python
class pyomo.contrib.gdpopt.GDPopt.GDPoptSolver
    Decomposition solver for Generalized Disjunctive Programming (GDP) problems.

    The GDPopt (Generalized Disjunctive Programming optimizer) solver applies a variety of decomposition-based approaches to solve Generalized Disjunctive Programming (GDP) problems. GDP models can include nonlinear, continuous variables and constraints, as well as logical conditions.

    These approaches include:
    - Logic-based outer approximation (LOA)
    - Logic-based branch-and-bound (LBB)
    - Partial surrogate cuts [pending]
    - Generalized Bender decomposition [pending]

    This solver implementation was developed by Carnegie Mellon University in the research group of Ignacio Grossmann.

    For nonconvex problems, LOA may not report rigorous lower/upper bounds.

    Questions: Please make a post at StackOverflow and/or contact Qi Chen <https://github.com/qtothec> or David Bernal <https://github.com/bernalde>.

    Several key GDPopt components were prototyped by BS and MS students:
    - Logic-based branch and bound: Sunjeev Kale
    - MC++ interface: Johnny Bates
    - LOA set-covering initialization: Eloy Fernandez
    - Logic-to-linear transformation: Romeo Valentin
```

```python
available(exception_flag=True)
```

Solver is always available. Though subsolvers may not be, they will raise an error when the time comes.

```python
def solve(model, **kwds)
    Solve the model.

    Parameters
    ----------
    model (Block) -- a Pyomo model or block to be solved

    Keyword Arguments
    ------------------
    iterlim -- Iteration limit.
    time_limit -- Seconds allowed until terminated. Note that the time limit can currently only be enforced between subsolver invocations. You may need to set subsolver time limits as well.
    tee -- Stream output to terminal.
    logger -- The logger object or name to use for reporting.
```

```python
version()
```

Return a 3-tuple describing the solver version.

```python
class pyomo.contrib.gdpopt.loa.GDP_LOA_Solver(**kwds)
    The GDPopt (Generalized Disjunctive Programming optimizer) logic-based outer approximation (LOA) solver.

    Accepts models that can include nonlinear, continuous variables and constraints, as well as logical conditions. For nonconvex problems, LOA may not report rigorous dual bounds.
```
class pyomo.contrib.gdpopt.gloa.GDP_GLOA_Solver(**kwds)

The GDOpt (Generalized Disjunctive Programming optimizer) global logic-based outer approximation (GLOA)
solver.

Accepts models that can include nonlinear, continuous variables and constraints, as well as logical conditions.

class pyomo.contrib.gdpopt.ric.GDP_RIC_Solver(**kwds)

The GDOpt (Generalized Disjunctive Programming optimizer) relaxation with integer cuts (RIC) solver.

Accepts models that can include nonlinear, continuous variables and constraints, as well as logical conditions.

For non-convex problems, RIC will not be exact unless the NLP subproblems are solved globally.

class pyomo.contrib.gdpopt.branch_and_bound.GDP_LBB_Solver(**kwds)

The GDOpt (Generalized Disjunctive Programming optimizer) logic-based branch and bound (LBB) solver.

Accepts models that can include nonlinear, continuous variables and constraints, as well as logical conditions.

16.3 Infeasible Irreducible System (IIS) Tool

This module contains functions for computing an irreducible infeasible set for a Pyomo MILP or LP using a specified
commercial solver, one of CPLEX, Gurobi, or Xpress.

pyomo.contrib.iis.write_iis(pyomo_model, iis_file_name, solver=None, logger=<Logger pyomo.contrib.iis (INFO)>)

Write an irreducible infeasible set for a Pyomo MILP or LP using the specified commercial solver.

Parameters

- **pyomo_model** – A Pyomo Block or ConcreteModel
- **iis_file_name** (str) – A file name to write the IIS to, e.g., infeasible_model.ilp
- **solver** (str) – Specify the solver to use, one of “cplex”, “gurobi”, or “xpress”. If None, the tool will use the first solver available.
- **logger** (logging.Logger) – A logger for messages. Uses pyomo.contrib.iis logger by default.

Returns

- **iis_file_name** – The file containing the IIS.

Return type

str

16.4 MindtPy Solver

The Mixed-Integer Nonlinear Decomposition Toolbox in Pyomo (MindtPy) solver allows users to solve Mixed-Integer
Nonlinear Programs (MINLP) using decomposition algorithms. These decomposition algorithms usually rely on the
solution of Mixed-Integer Linear Programs (MILP) and Nonlinear Programs (NLP).

The following algorithms are currently available in MindtPy:

- **Outer-Approximation (OA)** [Duran & Grossmann, 1986]
- **LP/NLP based Branch-and-Bound (LP/NLP BB)** [Quesada & Grossmann, 1992]
- **Extended Cutting Plane (ECP)** [Westerlund & Petterson, 1995]
• **Feasibility Pump (FP)** [Bernal & Vigerske, 2019, Bonami & Cornuéjols, 2009]

Usage and early implementation details for MindtPy can be found in the PSE 2018 paper Bernal et al., (ref, preprint).

### 16.4.1 MINLP Formulation

The general formulation of the mixed integer nonlinear programming (MINLP) models is as follows.

\[
\begin{align*}
\min_{x,y} & \quad f(x, y) \\
\text{s.t.} & \quad g_j(x, y) \leq 0 & \forall j = 1, \ldots, l, \\
& \quad Ax + By \leq b, \\
& \quad x \in \mathbb{R}^n, y \in \mathbb{Z}^m.
\end{align*}
\]

(MINLP)

where

- \( x \in \mathbb{R}^n \) are continuous variables,
- \( y \in \mathbb{Z}^m \) are discrete variables,
- \( f, g_1, \ldots, g_l \) are non-linear smooth functions,
- \( Ax + By \leq b \) are linear constraints.

### 16.4.2 Solve Convex MINLPs

Usage of MindtPy to solve a convex MINLP Pyomo model involves:

```python
>>> SolverFactory('mindtpy').solve(model)
```

An example which includes the modeling approach may be found below.

**Required imports**
```python
>>> from pyomo.environ import *
```

**Create a simple model**
```python
>>> model = ConcreteModel()
```
```python
>>> model.x = Var(bounds=(1.0,10.0),initialize=5.0)
>>> model.y = Var(within=Binary)
```
```python
>>> model.c1 = Constraint(expr=(model.x-4.0)**2 - model.x <= 50.0*(1-model.y))
>>> model.c2 = Constraint(expr=model.x*log(model.x)+5.0 <= 50.0*(model.y))
```
```python
>>> model.objective = Objective(expr=model.x, sense=minimize)
```

**Solve the model using MindtPy**
```python
>>> SolverFactory('mindtpy').solve(model, mip_solver='glpk', nlp_solver='ipopt')
```

The solution may then be displayed by using the commands
```python
>>> model.objective.display()
>>> model.display()
>>> model.pprint()
```
When troubleshooting, it can often be helpful to turn on verbose output using the `tee` flag.

```
>>> SolverFactory('mindtpy').solve(model, mip_solver='glpk', nlp_solver='ipopt',
... tee=True)
```

MindtPy also supports setting options for mip solvers and nlp solvers.

```
>>> SolverFactory('mindtpy').solve(model,
... strategy='OA',
... time_limit=3600,
... mip_solver='gams',
... mip_solver_args=dict(solver='cplex', warmstart=True),
... nlp_solver='ipopt',
... tee=True)
```

There are three initialization strategies in MindtPy: `rNLP`, `initial_binary`, `max_binary`. In OA and GOA strategies, the default initialization strategy is `rNLP`. In ECP strategy, the default initialization strategy is `max_binary`.

### LP/NLP Based Branch-and-Bound

MindtPy also supports single-tree implementation of Outer-Approximation (OA) algorithm, which is known as LP/NLP based branch-and-bound algorithm originally described in [Quesada & Grossmann, 1992]. The LP/NLP based branch-and-bound algorithm in MindtPy is implemented based on the LazyConstraintCallback function in commercial solvers.

**Note:** In Pyomo, persistent solvers are necessary to set or register callback functions. The single tree implementation currently only works with CPLEX and GUROBI, more exactly `cplex_persistent` and `gurobi_persistent`. To use the `LazyConstraintCallback` function of CPLEX from Pyomo, the CPLEX Python API is required. This means both IBM ILOG CPLEX Optimization Studio and the CPLEX-Python modules should be installed on your computer. To use the `cbLazy` function of GUROBI from pyomo, `gurobipy` is required.

A usage example for LP/NLP based branch-and-bound algorithm is as follows:

```
>>> pyo.SolverFactory('mindtpy').solve(model,
... strategy='OA',
... mip_solver='cplex_persistent', # or 'gurobi_
... persistent'
... nlp_solver='ipopt',
... single_tree=True)
```

### Regularized Outer-Approximation

As a new implementation in MindtPy, we provide a flexible regularization technique implementation. In this technique, an extra mixed-integer problem is solved in each decomposition iteration or incumbent solution of the single-tree solution methods. The extra mixed-integer program is constructed to provide a point where the NLP problem is solved closer to the feasible region described by the non-linear constraint. This approach has been proposed in [Kronqvist et al., 2020], and it has shown to be efficient for highly non-linear convex MINLP problems. In [Kronqvist et al., 2020], two different regularization approaches are proposed, using a squared Euclidean norm which was proved to make the procedure equivalent to adding a trust-region constraint to Outer-approximation, and a second-order approximation of the Lagrangian of the problem, which showed better performance. We implement these methods, using PyomoNLP as
the interface to compute the second-order approximation of the Lagrangian, and extend them to consider linear norm objectives and first-order approximations of the Lagrangian. Finally, we implemented an approximated second-order expansion of the Lagrangian, drawing inspiration from the Sequential Quadratic Programming (SQP) literature. The details of this implementation are included in [Bernal et al., 2021].

A usage example for regularized OA is as follows:

```python
>>> pyo.SolverFactory('mindtpy').solve(model,
    strategy='OA',
    mip_solver='cplex',
    nlp_solver='ipopt',
    add_regularization='level_L1',
    # alternative regularizations
    # 'level_L1', 'level_L2', 'level_L_infinity',
    # 'grad_lag', 'hess_lag', 'hess_only_lag', 'sqp_lag'
)
```

```python
>>> model.objective.display()
```

Solution Pool Implementation

MindtPy supports solution pool of the MILP solver, CPLEX and GUROBI. With the help of the solution, MindtPy can explore several integer combinations in one iteration.

A usage example for OA with solution pool is as follows:

```python
>>> pyo.SolverFactory('mindtpy').solve(model,
    strategy='OA',
    mip_solver='cplex_persistent',
    nlp_solver='ipopt',
    solution_pool=True,
    num_solution_iteration=10, # default=5
    tee=True
)
```

```python
>>> model.objective.display()
```

Feasibility Pump

For some MINLP problems, the Outer Approximation method might have difficulty in finding a feasible solution. MindtPy provides the Feasibility Pump implementation to find feasible solutions for convex MINLPs quickly. The main idea of the Feasibility Pump is to decompose the original mixed-integer problem into two parts: integer feasibility and constraint feasibility. For convex MINLPs, a MIP is solved to obtain a solution, which satisfies the integrality constraints on $y$, but may violate some of the nonlinear constraints; next, by solving an NLP, a solution is computed that satisfies the nonlinear constraints but might again violate the integrality constraints on $y$. By minimizing the distance between these two types of solutions iteratively, a constraint and integer feasible solution can be expected. In MindtPy, the Feasibility Pump can be used both as an initialization strategy and a decomposition strategy. For details of this implementation are included in [Bernal et al., 2017].

A usage example for Feasibility Pump as the initialization strategy is as follows:

```python
>>> pyo.SolverFactory('mindtpy').solve(model,
    strategy='OA',
    init_strategy='FP',
    mip_solver='cplex',
)
```

(continues on next page)
A usage example for Feasibility Pump as the decomposition strategy is as follows:

```python
>>> pyo.SolverFactory('mindtpy').solve(model,
... strategy='FP',
... mip_solver='cplex',
... nlp_solver='ipopt',
... tee=True
...)
```

16.4.3 Solve Nonconvex MINLPs

**Equality Relaxation**

Under certain assumptions concerning the convexity of the nonlinear functions, an equality constraint can be relaxed to be an inequality constraint. This property can be used in the MIP master problem to accumulate linear approximations (OA cuts). The sense of the equivalent inequality constraint is based on the sign of the dual values of the equality constraint. Therefore, the sense of the OA cuts for equality constraint should be determined according to both the objective sense and the sign of the dual values. In MindtPy, the dual value of the equality constraint is calculated as follows.

<table>
<thead>
<tr>
<th>constraint</th>
<th>status at $x_1$</th>
<th>dual values</th>
</tr>
</thead>
<tbody>
<tr>
<td>$g(x) \leq b$</td>
<td>$g(x_1) \leq b$</td>
<td>0</td>
</tr>
<tr>
<td>$g(x) \leq b$</td>
<td>$g(x_1) &gt; b$</td>
<td>$g(x_1) - b$</td>
</tr>
<tr>
<td>$g(x) \geq b$</td>
<td>$g(x_1) \geq b$</td>
<td>0</td>
</tr>
<tr>
<td>$g(x) \geq b$</td>
<td>$g(x_1) &lt; b$</td>
<td>$b - g(x_1)$</td>
</tr>
</tbody>
</table>

**Augmented Penalty**

Augmented Penalty refers to the introduction of (non-negative) slack variables on the right hand sides of the just described inequality constraints and the modification of the objective function when assumptions concerning convexity do not hold. (From DICOPT)

**Global Outer-Approximation**

Apart from the decomposition methods for convex MINLP problems [Kronqvist et al., 2019], MindtPy provides an implementation of Global Outer Approximation (GOA) as described in [Kesavan & Allgor, 2004], to provide optimality guaranteed for nonconvex MINLP problems. Here, the validity of the Mixed-integer Linear Programming relaxation of the original problem is guaranteed via the usage of Generalized McCormick envelopes, computed using the package MC++. The NLP subproblems, in this case, need to be solved to global optimality, which can be achieved through global NLP solvers such as BARON or SCIP.
Convergence

MindtPy provides two ways to guarantee the finite convergence of the algorithm.

- **No-good cuts**. No-good cuts (integer cuts) are added to the MILP master problem in each iteration.

- **Tabu list**. Tabu list is only supported if the `mip_solver` is `cplex_persistent` (`gurobi_persistent` pending). In each iteration, the explored integer combinations will be added to the `tabu_list`. When solving the next MILP problem, the MIP solver will reject the previously explored solutions in the branch and bound process through IncumbentCallback.

Bound Calculation

Since no-good cuts or tabu list is applied in the Global Outer-Approximation (GOA) method, the MILP master problem cannot provide a valid bound for the original problem. After the GOA method has converged, MindtPy will remove the no-good cuts or the tabu integer combinations added when and after the optimal solution has been found. Solving this problem will give us a valid bound for the original problem.

The GOA method also has a single-tree implementation with `cplex_persistent` and `gurobi_persistent`. Notice that this method is more computationally expensive than the other strategies implemented for convex MINLP like OA and ECP, which can be used as heuristics for nonconvex MINLP problems.

A usage example for GOA is as follows:

```python
>>> pyo.SolverFactory('mindtpy').solve(model,
...     strategy='GOA',
...     mip_solver='cplex',
...     nlp_solver='baron')

>>> model.objective.display()
```

### 16.4.4 MindtPy Implementation and Optional Arguments

**Warning:** MindtPy optional arguments should be considered beta code and are subject to change.

**class** `pyomo.contrib.mindtpy.MindtPy.MindtPySolver`

Decomposition solver for Mixed-Integer Nonlinear Programming (MINLP) problems.

The MindtPy (Mixed-Integer Nonlinear Decomposition Toolbox in Pyomo) solver applies a variety of decomposition-based approaches to solve Mixed-Integer Nonlinear Programming (MINLP) problems. These approaches include:

- Outer approximation (OA)
- Global outer approximation (GOA)
- Regularized outer approximation (ROA)
- LP/NLP based branch-and-bound (LP/NLP)
- Global LP/NLP based branch-and-bound (GLP/NLP)
- Regularized LP/NLP based branch-and-bound (RLP/NLP)
- Feasibility pump (FP)

This solver implementation has been developed by David Bernal [<https://github.com/bernalde>] and Zedong Peng [<https://github.com/ZedongPeng>] as part of research efforts at the Grossmann Research Group (<http://egon.cheme.cmu.edu/>) at the Department of Chemical Engineering at Carnegie Mellon University.
available(exception_flag=True)
Check if solver is available.

solve(model, **kwds)
Solve the model.

Parameters
model (Pyomo model) – The MINLP model to be solved.

Returns
results – Results from solving the MINLP problem by MindtPy.

Return type
SolverResults

Keyword Arguments
• iteration_limit – Number of maximum iterations in the decomposition methods.
• stalling_limit – Stalling limit for primal bound progress in the decomposition methods.
• time_limit – Seconds allowed until terminated. Note that the time limit can concurrently only be enforced between subsolver invocations. You may need to set subsolver time limits as well.
• strategy – MINLP Decomposition strategy to be applied to the method. Currently available Outer Approximation (OA), Extended Cutting Plane (ECP), Global Outer Approximation (GOA) and Feasibility Pump (FP).
• add_regularization – Solving a regularization problem before solve the fixed subproblem the objective function of the regularization problem.
• init_strategy – Initialization strategy used by any method. Currently the continuous relaxation of the MINLP (rNLP), solve a maximal covering problem (max_binary), and fix the initial value for the integer variables (initial_binary).
• max_slack – Maximum slack variable value allowed for the Outer Approximation cuts.
• OA_penalty_factor – In the objective function of the Outer Approximation method, the slack variables corresponding to all the constraints get multiplied by this number and added to the objective.
• call_after_main_solve – Callback hook after a solution of the main problem.
• call_after_subproblem_solve – Callback hook after a solution of the nonlinear subproblem.
• call_after_subproblem_feasible – Callback hook after a feasible solution of the nonlinear subproblem.
• tee – Stream output to terminal.
• logger – The logger object or name to use for reporting.
• logging_level – The logging level for MindtPy.CRITICAL = 50, ERROR = 40, WARNING = 30, INFO = 20, DEBUG = 10, NOTSET = 0
• integer_to_binary – Convert integer variables to binaries (for no-good cuts).
• add_no_good_cuts – Add no-good cuts (no-good cuts) to binary variables to disallow same integer solution again. Note that integer_to_binary flag needs to be used to apply it to actual integers and not just binaries.
• **use_tabu_list** – Use tabu list and incumbent callback to disallow same integer solution again.

• **add_affine_cuts** – Add affine cuts drive from MC++.

• **single_tree** – Use single tree implementation in solving the MIP main problem.

• **solution_pool** – Use solution pool in solving the MIP main problem.

• **num_solution_iteration** – The number of MIP solutions (from the solution pool) used to generate the fixed NLP subproblem in each iteration.

• **add_slack** – Whether add slack variable here. Slack variables here are used to deal with nonconvex MINLP.

• **cycling_check** – Check if OA algorithm is stalled in a cycle and terminate.

• **feasibility_norm** – Different forms of objective function in feasibility subproblem.

• **differentiate_mode** – Differentiate mode to calculate jacobian.

• **linearize_inactive** – Add OA cuts for inactive constraints.

• **use_mcpp** – Use package MC++ to set a bound for variable ‘objective_value’, which is introduced when the original problem’s objective function is nonlinear.

• **equality_relaxation** – Use dual solution from the NLP solver to add OA cuts for equality constraints.

• **calculate_dual_at_solution** – Calculate duals of the NLP subproblem.

• **use_fbbt** – Use fbbt to tighten the feasible region of the problem.

• **use_dual_bound** – Add dual bound constraint to enforce the objective satisfies best-found dual bound.

• **heuristic_nonconvex** – Use dual solution from the NLP solver and slack variables to add OA cuts for equality constraints (Equality relaxation) and minimize the sum of the slack variables (Augmented Penalty).

• **partition_obj_nonlinear_terms** – Partition objective with the sum of nonlinear terms using epigraph reformulation.

• **quadratic_strategy** – How to treat the quadratic terms in MINLP. 0: treat as nonlinear terms 1: only use quadratic terms in objective function directly in main problem 2: use quadratic terms in objective function and constraints in main problem

• **move_objective** – Whether to replace the objective function to constraint using epigraph constraint.

• **nlp_solver** – Which NLP subsolver is going to be used for solving the nonlinear subproblems.

• **nlp_solver_args** – Which NLP subsolver options to be passed to the solver while solving the nonlinear subproblems.

• **mip_solver** – Which MIP subsolver is going to be used for solving the mixed-integer main problems.

• **mip_solver_args** – Which MIP subsolver options to be passed to the solver while solving the mixed-integer main problems.

• **mip_solver_mipgap** – Mipgap passed to MIP solver.
• **threads** – Threads used by MIP solver and NLP solver.

• **regularization_mip_threads** – Threads used by MIP solver to solve regularization main problem.

• **solver_tee** – Stream the output of MIP solver and NLP solver to terminal.

• **mip_solver_tee** – Stream the output of MIP solver to terminal.

• **nlp_solver_tee** – Stream the output of nlp solver to terminal.

• **mip_regularization_solver** – Which MIP subsolver is going to be used for solving the regularization problem.

• **absolute_bound_tolerance** – Absolute tolerance for bound feasibility checks.

• **relative_bound_tolerance** – Relative tolerance for bound feasibility checks. \[\frac{|PrimalBound - DualBound|}{(1e-10 + |PrimalBound|)} \leq relative\_tolerance\]

• **small_dual_tolerance** – When generating cuts, small duals multiplied by expressions can cause problems. Exclude all duals smaller in absolute value than the following.

• **integer_tolerance** – Tolerance on integral values.

• **constraint_tolerance** – Tolerance on constraint satisfaction.

• **variable_tolerance** – Tolerance on variable bounds.

• **zero_tolerance** – Tolerance on variable equal to zero.

• **ecp_tolerance** – Feasibility tolerance used to determine the stopping criterion in the ECP method. As long as nonlinear constraint are violated for more than this tolerance, the method will keep iterating.

• **fp_cutoffdecr** – Additional relative decrement of cutoff value for the original objective function.

• **fp_iteration_limit** – Number of maximum iterations in the feasibility pump methods.

• **fp_projcuts** – Whether to add cut derived from regularization of MIP solution onto NLP feasible set.

• **fp_transfercuts** – Whether to transfer cuts from the Feasibility Pump MIP to main MIP in selected strategy (all except from the round in which the FP MIP became infeasible).

• **fp_projzerotol** – Tolerance on when to consider optimal value of regularization problem as zero, which may trigger the solution of a Sub-NLP.

• **fp_mipgap** – Optimality tolerance (relative gap) to use for solving MIP regularization problem.

• **fp_discrete_only** – Only calculate the distance among discrete variables in regularization problems.

• **fp_main_norm** – Different forms of objective function MIP regularization problem.

• **fp_norm_constraint** – Whether to add the norm constraint to FP-NLP

• **fp_norm_constraint_coef** – The coefficient in the norm constraint, correspond to the Beta in the paper.
• **obj_bound** – Bound applied to the linearization of the objective function if main MIP is unbounded.

• **continuous_var_bound** – Default bound added to unbounded continuous variables in nonlinear constraint if single tree is activated.

• **integer_var_bound** – Default bound added to unbounded integral variables in nonlinear constraint if single tree is activated.

• **initial_bound_coef** – The coefficient used to approximate the initial primal/dual bound.

• **level_coef** – The coefficient in the regularization main problem represents how much the linear approximation of the MINLP problem is trusted.

• **solution_limit** – The solution limit for the regularization problem since it does not need to be solved to optimality.

• **add_cuts_at_incumbent** – Whether to add lazy cuts to the main problem at the incumbent solution found in the branch & bound tree

• **reduce_level_coef** – Whether to reduce level coefficient in ROA single tree when regularization problem is infeasible.

• **use_bb_tree_incumbent** – Whether to use the incumbent solution of branch & bound tree in ROA single tree when regularization problem is infeasible.

• **sqp_lag.scaling_coef** – The coefficient used to scale the L2 norm in sqp_lag.

    ```
    version()
    ```

    Return a 3-tuple describing the solver version.

### 16.4.5 Get Help

Ways to get help: [https://github.com/Pyomo/pyomo#getting-help](https://github.com/Pyomo/pyomo#getting-help)

### 16.4.6 Report a Bug

If you find a bug in MindtPy, we will be grateful if you could

• submit an issue in Pyomo repository

• directly contact David Bernal `<bernalde@cmu.edu>` and Zedong Peng `<peng_zedong@126.com>`.

### 16.5 MPC

This package contains data structures and utilities for dynamic optimization and rolling horizon applications, e.g. model predictive control.
16.5.1 Overview

What does this package contain?

1. Data structures for values and time series data associated with time-indexed variables (or parameters, or named expressions). Examples are setpoint values associated with a subset of state variables or time series data from a simulation

2. Utilities for loading and extracting this data into and from variables in a model

3. Utilities for constructing components from this data (expressions, constraints, and objectives) that are useful for dynamic optimization

What is the goal of this package?

This package was written to help developers of Pyomo-based dynamic optimization case studies, especially rolling horizon dynamic optimization case studies, write scripts that are small, legible, and maintainable. It does this by providing utilities for mundane data-management and model construction tasks, allowing the developer to focus on their application.

Why is this package useful?

First, it is not normally easy to extract “flattened” time series data, in which all indexing structure other than time-indexing has been flattened to yield a set of one-dimensional arrays, from a Pyomo model. This is an extremely convenient data structure to have for plotting, analysis, initialization, and manipulation of dynamic models. If all variables are indexed by time and only time, this data is relatively easy to obtain. The first issue comes up when dealing with components that are indexed by time in addition to some other set(s). For example:

```python
>>> import pyomo.environ as pyo
>>> m = pyo.ConcreteModel()
>>> m.time = pyo.Set(initialize=[0, 1, 2])
>>> m.comp = pyo.Set(initialize=["A", "B"])
>>> m.var = pyo.Var(m.time, m.comp, initialize=1.0)

>>> t0 = m.time.first()
>>> data = {
...     m.var[t0, j].name: [m.var[i, j].value for i in m.time]
...     for j in m.comp
... }
>>> data
{'var[0,A]': [1.0, 1.0, 1.0], 'var[0,B]': [1.0, 1.0, 1.0]}
```

To generate data in this form, we need to (a) know that our variable is indexed by time and m.comp and (b) arbitrarily select a time index t0 to generate a unique key for each time series. This gets more difficult when blocks and time-indexed blocks are used as well. The first difficulty can be alleviated using `flatten_dae_components` from `pyomo.dae.flatten`:

```python
>>> import pyomo.environ as pyo
>>> from pyomo.dae.flatten import flatten_dae_components

>>> m = pyo.ConcreteModel()
>>> m.time = pyo.Set(initialize=[0, 1, 2])
```

(continues on next page)
Addressing the arbitrary \( t_0 \) index requires us to ask what key we would like to use to identify each time series in our data structure. The key should uniquely correspond to a component, or “sub-component” that is indexed only by time. A slice, e.g. \( m.var[:, "A"] \) seems natural. However, Pyomo provides a better data structure that can be constructed from a component, slice, or string, called ComponentUID. Being constructable from a string is important as we may want to store or serialize this data in a form that is agnostic of any particular ConcreteModel object. We can now generate our data structure as:

```python
>>> data = {
...     pyo.ComponentUID(var.referent): list(var[:].value)
...     for var in dae_vars
... }

>>> data
{'var[*,A]': [1.0, 1.0, 1.0], 'var[*,B]': [1.0, 1.0, 1.0]}
```

This is the structure of the underlying dictionary in the TimeSeriesData class provided by this package. We can generate this data using this package as:

```python
>>> import pyomo.environ as pyo
>>> from pyomo.contrib.mpc import DynamicModelInterface

>>> m = pyo.ConcreteModel()
>>> m.time = pyo.Set(initialize=[0, 1, 2])
>>> m.comp = pyo.Set(initialize=["A", "B"])
>>> m.var = pyo.Var(m.time, m.comp, initialize=1.0)

>>> # Construct a helper class for interfacing model with data
>>> helper = DynamicModelInterface(m, m.time)

>>> # Generates a TimeSeriesData object
>>> series_data = helper.get_data_at_time()

>>> # Get the underlying dictionary
>>> data = series_data.get_data()

>>> data
{'var[*,A]': [1.0, 1.0, 1.0], 'var[*,B]': [1.0, 1.0, 1.0]}
```

The first value proposition of this package is that DynamicModelInterface and TimeSeriesData provide wrappers to ease loading and extraction of data via flatten_dae_components and ComponentUID.

The second difficulty addressed by this package is that of extracting and loading data between (potentially) different models. For instance, in model predictive control, we often want to extract data from a particular time point in a plant model and load it into a controller model as initial conditions. This can be done as follows:
```python
>>> import pyomo.environ as pyo
>>> from pyomo.contrib.mpc import DynamicModelInterface

>>> m1 = pyo.ConcreteModel()
>>> m1.time = pyo.Set(initialize=[0, 1, 2])
>>> m1.comp = pyo.Set(initialize=['A', 'B'])
>>> m1.var = pyo.Var(m1.time, m1.comp, initialize=1.0)

>>> m2 = pyo.ConcreteModel()
>>> m2.time = pyo.Set(initialize=[0, 1, 2])
>>> m2.comp = pyo.Set(initialize=['A', 'B'])
>>> m2.var = pyo.Var(m2.time, m2.comp, initialize=2.0)

>>> # Construct helper objects
>>> m1_helper = DynamicModelInterface(m1, m1.time)
>>> m2_helper = DynamicModelInterface(m2, m2.time)

>>> # Extract data from final time point of m2
>>> tf = m2.time.last()
>>> tf_data = m2_helper.get_data_at_time(tf)

>>> # Load data into initial time point of m1
>>> t0 = m1.time.first()
>>> m1_helper.load_data(tf_data, time_points=t0)

>>> # Get TimeSeriesData object
>>> series_data = m1_helper.get_data_at_time()

>>> # Get underlying dictionary
>>> series_data.get_data()
{var[*,A]: [2.0, 1.0, 1.0], var[*,B]: [2.0, 1.0, 1.0]}
```

**Note:** Here we rely on the fact that our variable has the same name in both models.

Finally, this package provides methods for constructing components like tracking cost expressions and piecewise-constant constraints from the provided data structures. For example, the following code constructs a tracking cost expression.

```python
>>> import pyomo.environ as pyo
>>> from pyomo.contrib.mpc import DynamicModelInterface

>>> m = pyo.ConcreteModel()
>>> m.time = pyo.Set(initialize=[0, 1, 2])
>>> m.comp = pyo.Set(initialize=['A', 'B'])
>>> m.var = pyo.Var(m.time, m.comp, initialize=1.0)

>>> # Construct helper object
>>> helper = DynamicModelInterface(m, m.time)

>>> # Construct data structure for setpoints
>>> setpoint = {m.var[:, 'A']: 0.5, m.var[:, 'B']: 2.0}
>>> var_set, tr_cost = helper.get_penalty_from_target(setpoint)
```

(continues on next page)
>>> m.setpoint_idx = var_set
>>> m.tracking_cost = tr_cost
>>> m.tracking_cost.pprint()
tracking_cost : Size=6, Index=tracking_cost_index
    Key : Expression
    (0, 0) : (var[0,A] - 0.5)**2
    (0, 1) : (var[1,A] - 0.5)**2
    (0, 2) : (var[2,A] - 0.5)**2
    (1, 0) : (var[0,B] - 2.0)**2
    (1, 1) : (var[1,B] - 2.0)**2
    (1, 2) : (var[2,B] - 2.0)**2

These methods will hopefully allow developers to declutter dynamic optimization scripts and pay more attention to the application of the optimization problem rather than the setup of the optimization problem.

Who develops and maintains this package?

This package was developed by Robert Parker while a PhD student in Larry Biegler's group at CMU, with guidance from Bethany Nicholson and John Siirola.

16.5.2 Examples

Please see pyomo/contrib/mpc/examples/cstr/run_openloop.py and pyomo/contrib/mpc/examples/cstr/run_mpc.py for examples of some simple use cases.

16.5.3 Frequently asked questions

1. Why not use Pandas DataFrames?

Pandas DataFrames are a natural data structure for storing “columns” of time series data. These columns, or individual time series, could each represent the data for a single variable. This is very similar to the TimeSeriesData class introduced in this package. The reason a new data structure is introduced is primarily that a DataFrame does not provide any utility for converting labels into a consistent format, as TimeSeriesData does by accepting variables, strings, slices, etc. as keys and converting them into the form of a time-indexed ComponentUID. Also, DataFrames do not have convenient analogs for scalar data and time interval data, which this package provides as the ScalarData and IntervalData classes with very similar APIs to TimeSeriesData.

16.6 Multistart Solver

The multistart solver is used in cases where the objective function is known to be non-convex but the global optimum is still desired. It works by running a non-linear solver of your choice multiple times at different starting points, and returns the best of the solutions.
16.6.1 Using Multistart Solver

To use the multistart solver, define your Pyomo model as usual:

```python
>>> from pyomo.environ import *

Create a simple model
>>> m = ConcreteModel()
>>> m.x = Var()
>>> m.y = Var()
>>> m.obj = Objective(expr=m.x**2 + m.y**2)
>>> m.c = Constraint(expr=m.y >= -2*m.x + 5)

Invoke the multistart solver
>>> SolverFactory('multistart').solve(m)
```

16.6.2 Multistart wrapper implementation and optional arguments

```python
class pyomo.contrib.multistart.multi.MultiStart
    Solver wrapper that initializes at multiple starting points.
    # TODO: also return appropriate duals

    For theoretical underpinning, see https://www.semanticscholar.org/paper/How-many-random-restarts-are-enough-Dick-Wong/55b248b398a03dc1ac9a65437f88b835554329e0

    Keyword arguments below are specified for the solve function.

    **Keyword Arguments**

    - **strategy** – Specify the restart strategy.
      - "rand": random choice between variable bounds
      - "midpoint_guess_and_bound": midpoint between current value and farthest bound
      - "rand_guess_and_bound": random choice between current value and farthest bound
      - "rand_distributed": random choice among evenly distributed values
      - "midpoint": exact midpoint between the bounds. If using this option, multiple iterations are useless.

    - **solver** – solver to use, defaults to ipopt

    - **solver_args** – Dictionary of keyword arguments to pass to the solver.

    - **iterations** – Specify the number of iterations, defaults to 10. If -1 is specified, the high confidence stopping rule will be used

    - **stopping_mass** – Maximum allowable estimated missing mass of optima for the high confidence stopping rule, only used with the random strategy. The lower the parameter, the stricter the rule. Value bounded in (0, 1].

    - **stopping_delta** – 1 minus the confidence level required for the stopping rule for the high confidence stopping rule, only used with the random strategy. The lower the parameter, the stricter the rule. Value bounded in (0, 1].
```
• `suppress_unbounded_warning` – True to suppress warning for skipping unbounded variables.

• `HCS_max_iterations` – Maximum number of iterations before interrupting the high confidence stopping rule.

• `HCS_tolerance` – Tolerance on HCS objective value equality. Defaults to Python float equality precision.

```python
available(exception_flag=True)
```

Check if solver is available.

TODO: For now, it is always available. However, sub-solvers may not always be available, and so this should reflect that possibility.

## 16.7 Nonlinear Preprocessing Transformations

`pyomo.contrib.preprocessing` is a contributed library of preprocessing transformations intended to operate upon nonlinear and mixed-integer nonlinear programs (NLPs and MINLPs), as well as generalized disjunctive programs (GDPs).

This contributed package is maintained by Qi Chen and his colleagues from Carnegie Mellon University.

The following preprocessing transformations are available. However, some may later be deprecated or combined, depending on their usefulness.

<table>
<thead>
<tr>
<th>Class Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>var_aggregator.VariableAggregator</code></td>
<td>Aggregate model variables that are linked by equality constraints.</td>
</tr>
<tr>
<td><code>bounds_to_vars.ConstraintToVarBoundTransform</code></td>
<td>Change constraints to be a bound on the variable.</td>
</tr>
<tr>
<td><code>induced_linearity.InducedLinearity</code></td>
<td>Reformulate nonlinear constraints with induced linearity.</td>
</tr>
<tr>
<td><code>constraint_tightener.TightenConstraintFromVars</code></td>
<td>DEPRECATED.</td>
</tr>
<tr>
<td><code>deactivate_trivial_constraints.TrivialConstraintDeactivator</code></td>
<td>Deactivates trivial constraints.</td>
</tr>
<tr>
<td><code>detect_fixed_vars.FixedVarDetector</code></td>
<td>Detects variables that are de-facto fixed but not considered fixed.</td>
</tr>
<tr>
<td><code>equality_propagate.FixedVarPropagator</code></td>
<td>Propagate variable fixing for equalities of type $x = y$.</td>
</tr>
<tr>
<td><code>equality_propagate.VarBoundPropagator</code></td>
<td>Propagate variable bounds for equalities of type $x = y$.</td>
</tr>
<tr>
<td><code>init_vars.InitMidpoint</code></td>
<td>Initialize non-fixed variables to the midpoint of their bounds.</td>
</tr>
<tr>
<td><code>init_vars.InitZero</code></td>
<td>Initialize non-fixed variables to zero.</td>
</tr>
<tr>
<td><code>remove_zero_terms.RemoveZeroTerms</code></td>
<td>Looks for $0v$ in a constraint and removes it.</td>
</tr>
<tr>
<td><code>strip_bounds.VariableBoundStripper</code></td>
<td>Strip bounds from variables.</td>
</tr>
<tr>
<td><code>zero_sum_propagator.ZeroSumPropagator</code></td>
<td>Propagates fixed-to-zero for sums of only positive (or negative) vars.</td>
</tr>
</tbody>
</table>
16.7.1 Variable Aggregator

The following code snippet demonstrates usage of the variable aggregation transformation on a concrete Pyomo model:

```python
>>> from pyomo.environ import *

>>> m = ConcreteModel()

>>> m.v1 = Var(initialize=1, bounds=(1, 8))

>>> m.v2 = Var(initialize=2, bounds=(0, 3))

>>> m.v3 = Var(initialize=3, bounds=(-7, 4))

>>> m.v4 = Var(initialize=4, bounds=(2, 6))

>>> m.c1 = Constraint(expr=m.v1 == m.v2)

>>> m.c2 = Constraint(expr=m.v2 == m.v3)

>>> m.c3 = Constraint(expr=m.v3 == m.v4)

TransformationFactory('contrib.aggregate_vars').apply_to(m)
```

To see the results of the transformation, you could then use the command

```python
>>> m.pprint()
```

```python
class pyomo.contrib.preprocessing.plugins.var_aggregator.VariableAggregator(**kwds)

Aggregate model variables that are linked by equality constraints.

Before:

\[
\begin{align*}
x &= y \\
a &= 2x + 6y + 7 \\
b &= 5y + 6
\end{align*}
\]

After:

\[
\begin{align*}
z &= x = y \\
a &= 8z + 7 \\
b &= 5z + 6
\end{align*}
\]
```

**Warning:** TODO: unclear what happens to “capital-E” Expressions at this point in time.

```python
apply_to(model, **kwds)
```

Apply the transformation to the given model.

```python
create_using(model, **kwds)
```

Create a new model with this transformation

```python
update_variables(model)
```

Update the values of the variables that were replaced by aggregates.

TODO: reduced costs
16.7.2 Explicit Constraints to Variable Bounds

```python
>>> from pyomo.environ import *
>>> m = ConcreteModel()
>>> m.v1 = Var(initialize=1)
>>> m.v2 = Var(initialize=2)
>>> m.v3 = Var(initialize=3)
>>> m.c1 = Constraint(expr=m.v1 == 2)
>>> m.c2 = Constraint(expr=m.v2 >= -2)
>>> m.c3 = Constraint(expr=m.v3 <= 5)
>>> TransformationFactory('contrib.constraints_to_var_bounds').apply_to(m)
```

class pyomo.contrib.preprocessing.plugins.bounds_to_vars.ConstraintToVarBoundTransform(**kwds)
Change constraints to be a bound on the variable.

Looks for constraints of form: \( k \cdot v + c_1 \leq c_2 \). Changes variable lower bound on \( v \) to match \( (c_2 - c_1)/k \) if it results in a tighter bound. Also does the same thing for lower bounds.

Keyword arguments below are specified for the `apply_to` and `create_using` functions.

**Keyword Arguments**

- `tolerance` – tolerance on bound equality \( (LB = UB) \)
- `detect_fixed` – If True, fix variable when \(|LB - UB| \leq tolerance\).

`apply_to(model, **kwds)`
Apply the transformation to the given model.

`create_using(model, **kwds)`
Create a new model with this transformation

16.7.3 Induced Linearity Reformulation

class pyomo.contrib.preprocessing.plugins.induced_linearity.InducedLinearity(**kwds)
Reformulate nonlinear constraints with induced linearity.

Finds continuous variables \( v \) where \( v = d_1 + d_2 + d_3 \), where \( d \)'s are discrete variables. These continuous variables may participate nonlinearly in other expressions, which may then be induced to be linear.

The overall algorithm flow can be summarized as:

1. Detect effectively discrete variables and the constraints that imply discreteness.
2. Determine the set of valid values for each effectively discrete variable
3. Find nonlinear expressions in which effectively discrete variables participate.

**Note:** Tasks 1 & 2 must incorporate scoping considerations (Disjuncts)

Keyword arguments below are specified for the `apply_to` and `create_using` functions.

**Keyword Arguments**

- `equality_tolerance` – Tolerance on equality constraints.
- `pruning_solver` – Solver to use when pruning possible values.

`apply_to(model, **kwds)`
Apply the transformation to the given model.
create_using(model, **kwds)

Create a new model with this transformation

16.7.4 Constraint Bounds Tightener

This transformation was developed by Sunjeev Kale at Carnegie Mellon University.

class pyomo.contrib.preprocessing.plugins.constraint_tightener.TightenConstraintFromVars

DEPRECATED.

Tightens upper and lower bound on constraints based on variable bounds.

Iterates through each variable and tightens the constraint bounds using the inferred values from the

variable bounds.

For now, this only operates on linear constraints.

Deprecated since version 5.7: Use of the constraint tighter transformation is deprecated. Its functionality may

be partially replicated using pyomo.contrib.fbbt.compute_bounds_on_expr(constraint.body).

apply_to(model, **kwds)

Apply the transformation to the given model.

create_using(model, **kwds)

Create a new model with this transformation

16.7.5 Trivial Constraint Deactivation

class pyomo.contrib.preprocessing.plugins.deactivate_trivial_constraints.TrivialConstraintDeactivator(*

Deactivates trivial constraints.

Trivial constraints take form $k_1 = k_2$ or $k_1 \leq k_2$, where $k_1$ and $k_2$ are constants. These constraints typically

arise when variables are fixed.

Keyword arguments below are specified for the apply_to and create_using functions.

Keyword Arguments

• tmp – True to store a set of transformed constraints for future reversion of the transfor-

mation.

• ignore_infeasible – True to skip over trivial constraints that are infeasible instead

of raising an InfeasibleConstraintException.

• return_trivial – a list to which the deactivated trivial constraints are appended (side

effect)

• tolerance – tolerance on constraint violations

apply_to(model, **kwds)

Apply the transformation to the given model.

create_using(model, **kwds)

Create a new model with this transformation

revert(instance)

Revert constraints deactivated by the transformation.

Parameters

instance – the model instance on which trivial constraints were earlier deactivated.
16.7.6 Fixed Variable Detection

```python
class pyomo.contrib.preprocessing.plugins.detect_fixed_vars.FixedVarDetector(**kwds)
```

Detects variables that are de-facto fixed but not considered fixed.

For each variable $v$ found on the model, check to see if its lower bound $v^{LB}$ is within some tolerance of its upper bound $v^{UB}$. If so, fix the variable to the value of $v^{LB}$.

Keyword arguments below are specified for the `apply_to` and `create_using` functions.

**Keyword Arguments**
- `tmp` – True to store the set of transformed variables and their old values so that they can be restored.
- `tolerance` – tolerance on bound equality (LB == UB)

```python
apply_to(model, **kwds)
```

Apply the transformation to the given model.

```python
create_using(model, **kwds)
```

Create a new model with this transformation

```python
revert(instance)
```

Revert variables fixed by the transformation.

16.7.7 Fixed Variable Equality Propagator

```python
class pyomo.contrib.preprocessing.plugins.equality_propagate.FixedVarPropagator(**kwds)
```

Propagate variable fixing for equalities of type $x = y$.

If $x$ is fixed and $y$ is not fixed, then this transformation will fix $y$ to the value of $x$.

This transformation can also be performed as a temporary transformation, whereby the transformed variables are saved and can be later unfixed.

Keyword arguments below are specified for the `apply_to` and `create_using` functions.

**Keyword Arguments**
- `tmp` – True to store the set of transformed variables and their old states so that they can be later restored.

```python
apply_to(model, **kwds)
```

Apply the transformation to the given model.

```python
create_using(model, **kwds)
```

Create a new model with this transformation

```python
revert(instance)
```

Revert variables fixed by the transformation.
16.7.8 Variable Bound Equality Propagator

**class** pyomo.contrib.preprocessing.plugins.equality_propagate.VarBoundPropagator(**kwds**)

Propagate variable bounds for equalities of type $x = y$.

If $x$ has a tighter bound then $y$, then this transformation will adjust the bounds on $y$ to match those of $x$.

Keyword arguments below are specified for the apply_to and create_using functions.

**Keyword Arguments**

- **tmp** – True to store the set of transformed variables and their old states so that they can be later restored.

**apply_to**(model, **kwds**)

Apply the transformation to the given model.

**create_using**(model, **kwds**)

Create a new model with this transformation

**revert**(instance)

Revert variable bounds.

16.7.9 Variable Midpoint Initializer

**class** pyomo.contrib.preprocessing.plugins.init_vars.InitMidpoint(**kwds**)

Initialize non-fixed variables to the midpoint of their bounds.

- If the variable does not have bounds, set the value to zero.
- If the variable is missing one bound, set the value to that of the existing bound.

**apply_to**(model, **kwds**)

Apply the transformation to the given model.

**create_using**(model, **kwds**)

Create a new model with this transformation

16.7.10 Variable Zero Initializer

**class** pyomo.contrib.preprocessing.plugins.init_vars.InitZero(**kwds**)

Initialize non-fixed variables to zero.

- If setting the variable value to zero will violate a bound, set the variable value to the relevant bound value.

**apply_to**(model, **kwds**)

Apply the transformation to the given model.

**create_using**(model, **kwds**)

Create a new model with this transformation
16.7.11 Zero Term Remover

class pyomo.contrib.preprocessing.plugins.remove_zero_terms.RemoveZeroTerms(**kwds)

Looks for 0\(v\) in a constraint and removes it.

Currently limited to processing linear constraints of the form \(x_1 = 0x_3\), occurring as a result of fixing \(x_2 = 0\).

Note: TODO: support nonlinear expressions

apply_to(model, **kwds)
Apply the transformation to the given model.

create_using(model, **kwds)
Create a new model with this transformation

16.7.12 Variable Bound Remover

class pyomo.contrib.preprocessing.plugins.strip_bounds.VariableBoundStripper(**kwds)

Strip bounds from variables.

Keyword arguments below are specified for the apply_to and create_using functions.

Keyword Arguments

• strip_domains – strip the domain for discrete variables as well
• reversible – Whether the bound stripping will be temporary. If so, store information for reversion.

apply_to(model, **kwds)
Apply the transformation to the given model.

create_using(model, **kwds)
Create a new model with this transformation

revert(instance)
Revert variable bounds and domains changed by the transformation.

16.7.13 Zero Sum Propagator

class pyomo.contrib.preprocessing.plugins.zero_sum_propagator.ZeroSumPropagator(**kwds)

Propagates fixed-to-zero for sums of only positive (or negative) vars.

If \(z\) is fixed to zero and \(z = x_1 + x_2 + x_3\) and \(x_1, x_2, x_3\) are all non-negative or all non-positive, then \(x_1, x_2,\) and \(x_3\) will be fixed to zero.

apply_to(model, **kwds)
Apply the transformation to the given model.

create_using(model, **kwds)
Create a new model with this transformation
16.8 Parameter Estimation with parmest

Parmest is a Python package built on the Pyomo optimization modeling language ([PyomoJournal], [PyomoBookII]) to support parameter estimation using experimental data along with confidence regions and subsequent creation of scenarios for stochastic programming.

16.8.1 Citation for parmest

If you use parmest, please cite [ParmestPaper]

16.8.2 Index of parmest documentation

Overview

The Python package called parmest facilitates model-based parameter estimation along with characterization of uncertainty associated with the estimates. For example, parmest can provide confidence regions around the parameter estimates. Additionally, parameter vectors, each with an attached probability estimate, can be used to build scenarios for design optimization.

Functionality in parmest includes:

- Model based parameter estimation using experimental data
- Bootstrap resampling for parameter estimation
- Confidence regions based on single or multi-variate distributions
- Likelihood ratio
- Leave-N-out cross validation
- Parallel processing

Background

The goal of parameter estimation is to estimate values for a vector, $\theta$, to use in the functional form

$$y = g(x; \theta)$$

where $x$ is a vector containing measured data, typically in high dimension, $\theta$ is a vector of values to estimate, in much lower dimension, and the response vectors are given as $y_i, i = 1, \ldots, m$ with $m$ also much smaller than the dimension of $x$. This is done by collecting $S$ data points, which are $\tilde{x}, \tilde{y}$ pairs and then finding $\theta$ values that minimize some function of the deviation between the values of $\tilde{y}$ that are measured and the values of $g(\tilde{x}; \theta)$ for each corresponding $\tilde{x}$, which is a subvector of the vector $x$. Note that for most experiments, only small parts of $x$ will change from one experiment to the next.

The following least squares objective can be used to estimate parameter values, where data points are indexed by $s = 1, \ldots, S$

$$\min_{\theta} Q(\theta; \tilde{x}, \tilde{y}) \equiv \sum_{s=1}^{S} q_s(\theta; \tilde{x}_s, \tilde{y}_s)$$

where

$$q_s(\theta; \tilde{x}_s, \tilde{y}_s) = \sum_{i=1}^{m} w_i [\tilde{y}_{si} - g_i(\tilde{x}_s; \theta)]^2$$

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i.e., the contribution of sample $s$ to $Q$, where $w \in \mathbb{R}^m$ is a vector of weights for the responses. For multi-dimensional $y$, this is the squared weighted $L_2$ norm and for univariate $y$ the weighted squared deviation. Custom objectives can also be defined for parameter estimation.

In the applications of interest to us, the function $g(\cdot)$ is usually defined as an optimization problem with a large number of (perhaps constrained) optimization variables, a subset of which are fixed at values $\tilde{x}$ when the optimization is performed. In other applications, the values of $\theta$ are fixed parameter values, but for the problem formulation above, the values of $\theta$ are the primary optimization variables. Note that in general, the function $g(\cdot)$ will have a large set of parameters that are not included in $\theta$. Often, the $y_{is}$ will be vectors themselves, perhaps indexed by time with index sets that vary with $s$.

Installation Instructions

parmest is included in Pyomo (pyomo/contrib/parmest). To run parmest, you will need Python version 3.x along with various Python package dependencies and the IPOPT software library for non-linear optimization.

Python package dependencies

1. numpy
2. pandas
3. pyomo
4. mpiSppy (optional)
5. matplotlib (optional)
6. scipy.stats (optional)
7. seaborn (optional)
8. mpi4py.MPI (optional)

IPOPT

IPOPT can be downloaded from https://projects.coin-or.org/Ipopt.

Testing

The following commands can be used to test parmest:

```bash
cd pyomo/contrib/parmest/tests
python test_parmest.py
```
## Parameter Estimation

Parameter Estimation using parmest requires a Pyomo model, experimental data which defines multiple scenarios, and a list of parameter names (thetas) to estimate. parmest uses Pyomo [PyomoBookII] and (optionally) mpi-sppy [mpisppy] to solve a two-stage stochastic programming problem, where the experimental data is used to create a scenario tree. The objective function needs to be written with the Pyomo Expression for first stage cost (named “FirstStageCost”) set to zero and the Pyomo Expression for second stage cost (named “SecondStageCost”) defined as the deviation between the model and the observations (typically defined as the sum of squared deviation between model values and observed values).

If the Pyomo model is not formatted as a two-stage stochastic programming problem in this format, the user can supply a custom function to use as the second stage cost and the Pyomo model will be modified within parmest to match the required specifications. The stochastic programming callback function is also defined within parmest. The callback function returns a populated and initialized model for each scenario.

To use parmest, the user creates a **Estimator** object which includes the following methods:

<table>
<thead>
<tr>
<th>Method</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>theta_est</td>
<td>Parameter estimation using all scenarios in the data</td>
</tr>
<tr>
<td>theta_est_bootstrap</td>
<td>Parameter estimation using bootstrap resampling of the data</td>
</tr>
<tr>
<td>theta_est_leaveNout</td>
<td>Parameter estimation where N data points are left out of each sample</td>
</tr>
<tr>
<td>objective_at_theta</td>
<td>Objective value for each theta</td>
</tr>
<tr>
<td>confidence_region_test</td>
<td>Confidence region test to determine if theta values are within a rectangular, multivariate normal, or Gaussian kernel density distribution for a range of alpha values</td>
</tr>
<tr>
<td>likelihood_ratio_test</td>
<td>Likelihood ratio test to identify theta values within a confidence region using the ( \chi^2 ) distribution</td>
</tr>
<tr>
<td>leaveNout_bootstrap_test</td>
<td>Leave-N-out bootstrap test to compare theta values where N data points are left out to a bootstrap analysis using the remaining data, results indicate if theta is within a confidence region determined by the bootstrap analysis</td>
</tr>
</tbody>
</table>

Additional functions are available in parmest to group data, plot results, and fit distributions to theta values.

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>group_data</td>
<td>Group data by scenario</td>
</tr>
<tr>
<td>pairwise_plot</td>
<td>Plot pairwise relationship for theta values, and optionally alpha-level confidence intervals and objective value contours</td>
</tr>
<tr>
<td>grouped_boxplot</td>
<td>Plot a grouped boxplot to compare two datasets</td>
</tr>
<tr>
<td>grouped_violinplot</td>
<td>Plot a grouped violinplot to compare two datasets</td>
</tr>
<tr>
<td>fit_rect_dist</td>
<td>Fit an alpha-level rectangular distribution to theta values</td>
</tr>
<tr>
<td>fit_mvn_dist</td>
<td>Fit a multivariate normal distribution to theta values</td>
</tr>
<tr>
<td>fit_kde_dist</td>
<td>Fit a Gaussian kernel-density distribution to theta values</td>
</tr>
</tbody>
</table>

A **Estimator** object can be created using the following code. A description of each argument is listed below. Examples are provided in the **Examples** Section.

```python
>>> import pyomo.contrib.parmest.parmest as parmest
>>> pest = parmest.Estimator(model_function, data, theta_names, objective_function)
```

Optionally, solver options can be supplied, e.g.,
>>> solver_options = {"max_iter": 6000}
>>> pest = parmest.Estimator(model_function, data, theta_names, objective_function,  
... solver_options)

Model function

The first argument is a function which uses data for a single scenario to return a populated and initialized Pyomo model for that scenario.

Parameters that the user would like to estimate can be defined as mutable parameters (Pyomo `Param`) or variables (Pyomo `Var`). Within parmest, any parameters that are to be estimated are converted to unfixed variables. Variables that are to be estimated are also unfixed.

The model does not have to be specifically written as a two-stage stochastic programming problem for parmest. That is, parmest can modify the objective, see Objective function below.

Data

The second argument is the data which will be used to populate the Pyomo model. Supported data formats include:

- **Pandas DataFrame** where each row is a separate scenario and column names refer to observed quantities. Pandas DataFrames are easily stored and read in from csv, excel, or databases, or created directly in Python.
- **List of Pandas Dataframe** where each entry in the list is a separate scenario. Dataframes store observed quantities, referenced by index and column.
- **List of dictionaries** where each entry in the list is a separate scenario and the keys (or nested keys) refer to observed quantities. Dictionaries are often preferred over DataFrames when using static and time series data. Dictionaries are easily stored and read in from json or yaml files, or created directly in Python.
- **List of json filenames** where each entry in the list contains a json file name for a separate scenario. This format is recommended when using large datasets in parallel computing.

The data must be compatible with the model function that returns a populated and initialized Pyomo model for a single scenario. Data can include multiple entries per variable (time series and/or duplicate sensors). This information can be included in custom objective functions, see Objective function below.

Theta names

The third argument is a list of parameters or variable names that the user wants to estimate. The list contains strings with `Param` and/or `Var` names from the Pyomo model.

Objective function

The fourth argument is an optional argument which defines the optimization objective function to use in parameter estimation.

If no objective function is specified, the Pyomo model is used “as is” and should be defined with “FirstStageCost” and “SecondStageCost” expressions that are used to build an objective for the two-stage stochastic programming problem.

If the Pyomo model is not written as a two-stage stochastic programming problem in this format, and/or if the user wants to use an objective that is different than the original model, a custom objective function can be defined for parameter estimation. The objective function arguments include `model` and `data` and the objective function returns a
Pyomo expression which is used to define “SecondStageCost”. The objective function can be used to customize data points and weights that are used in parameter estimation.

Suggested initialization procedure for parameter estimation problems

To check the quality of initial guess values provided for the fitted parameters, we suggest solving a square instance of the problem prior to solving the parameter estimation problem using the following steps:

1. Create Estimator object. To initialize the parameter estimation solve from the square problem solution, set optional argument solver_options = {bound_push: 1e-8}.
2. Call objective_at_theta with optional argument (initialize_parmest_model=True). Different initial guess values for the fitted parameters can be provided using optional argument theta_values (Pandas Dataframe)
3. Solve parameter estimation problem by calling theta_est

Data Reconciliation

The method theta_est can optionally return model values. This feature can be used to return reconciled data using a user specified objective. In this case, the list of variable names the user wants to estimate (theta_names) is set to an empty list and the objective function is defined to minimize measurement to model error. Note that the model used for data reconciliation may differ from the model used for parameter estimation.

The following example illustrates the use of parmest for data reconciliation. The functions grouped_boxplot or grouped_violinplot can be used to visually compare the original and reconciled data.

Here's a stylized code snippet showing how box plots might be created:

```python
>>> import pyomo.contrib.parmest.parmest as parmest
>>> pest = parmest.Estimator(model_function, data, [], objective_function)
>>> obj, theta, data_rec = pest.theta_est(return_values=['A', 'B'])
>>> parmest.graphics.grouped_boxplot(data, data_rec)
```

Returned Values

Here's a full program that can be run to see returned values (in this case it is the response function that is defined in the model file):

```python
>>> import pandas as pd
>>> import pyomo.contrib.parmest.parmest as parmest
>>> from pyomo.contrib.parmest.examples.rooney_biegler.rooney_biegler import rooney_biegler_model
>>> theta_names = ['asymptote', 'rate_constant']
>>> data = pd.DataFrame(data=[[1,8.3],[2,10.3],[3,19.0],
... [4,16.0],[5,15.6],[7,19.8]],
... columns=['hour', 'y'])
>>> def SSE(model, data):
...     expr = sum((data.y[i]-
...     model.response_function[data.hour[i]])**2 for i in data.index)
...     return expr
```
```python
>>> pest = parmest.Estimator(rooney_biegler_model, data, theta_names, SSE,
...     solver_options=None)
>>> obj, theta, var_values = pest.theta_est(return_values=['response_function'])
>>> #print(var_values)
```

### Covariance Matrix Estimation

If the optional argument `calc_cov=True` is specified for `theta_est`, `parmest` will calculate the covariance matrix \( V_\theta \) as follows:

\[
V_\theta = 2\sigma^2 H^{-1}
\]

This formula assumes all measurement errors are independent and identically distributed with variance \( \sigma^2 \). \( H^{-1} \) is the inverse of the Hessian matrix for an unweighted sum of least squares problem. Currently, the covariance approximation is only valid if the objective given to `parmest` is the sum of squared error. Moreover, `parmest` approximates the variance of the measurement errors as \( \sigma^2 = \frac{1}{n-l} \sum e_i^2 \) where \( n \) is the number of data points, \( l \) is the number of fitted parameters, and \( e_i \) is the residual for experiment \( i \).

### Scenario Creation

In addition to model-based parameter estimation, `parmest` can create scenarios for use in optimization under uncertainty. To do this, one first creates an `Estimator` object, then a `ScenarioCreator` object, which has methods to add `ParmestScenario` scenario objects to a `ScenarioSet` object, which can write them to a csv file or output them via an iterator method.

This example is in the semibatch subdirectory of the examples directory in the file `scenario_example.py`. It creates a csv file with scenarios that correspond one-to-one with the experiments used as input data. It also creates a few scenarios using the bootstrap methods and outputs prints the scenarios to the screen, accessing them via the `ScenariosIterator` a

```python
# Pyomo: Python Optimization Modeling Objects
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# ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~

import json
from os.path import join, abspath, dirname
import pyomo.contrib.parmest.parmest as parmest
from pyomo.contrib.parmest.examples.semibatch.semibatch import generate_model
import pyomo.contrib.parmest.semibatch.scenariocreator as sc

def main():

(continues on next page)
# Vars to estimate in parmest
theta_names = ['k1', 'k2', 'E1', 'E2']

# Data: list of dictionaries
data = []
file_dirname = dirname(abspath(str(__file__)))
for exp_num in range(10):
    fname = join(file_dirname, 'exp'+str(exp_num+1)+'.out')
    with open(fname, 'r') as infile:
        d = json.load(infile)
        data.append(d)

pest = parmest.Estimator(generate_model, data, theta_names)
scenmaker = sc.ScenarioCreator(pest, "ipopt")

# Make one scenario per experiment and write to a csv file
output_file = "scenarios.csv"
experimentscens = sc.ScenarioSet("Experiments")
scenmaker.ScenariosFromExperiments(experimentscens)
experimentscens.write_csv(output_file)

# Use the bootstrap to make 3 scenarios and print
bootscens = sc.ScenarioSet("Bootstrap")
scenmaker.ScenariosFromBootstrap(bootscens, 3)
for s in bootscens.ScensIterator():
    print("{}", format(s.name, s.probability))
    for n, v in s.ThetaVals.items():
        print("{}={}", format(n, v))

if __name__ == "__main__":
    main()

Note: This example may produce an error message your version of Ipopt is not based on a good linear solver.

**Graphics**

parmest includes the following functions to help visualize results:

- grouped_boxplot
- grouped_violinplot
- pairwise_plot

Grouped boxplots and violinplots are used to compare datasets, generally before and after data reconciliation. Pairwise plots are used to visualize results from parameter estimation and include a histogram of each parameter along the diagonal and a scatter plot for each pair of parameters in the upper and lower sections. The pairwise plot can also include the following optional information:

- A single value for each theta (generally theta* from parameter estimation).
• Confidence intervals for rectangular, multivariate normal, and/or Gaussian kernel density estimate distributions at a specified level (i.e. 0.8). For plots with more than 2 parameters, theta* is used to extract a slice of the confidence region for each pairwise plot.

• Filled contour lines for objective values at a specified level (i.e. 0.8). For plots with more than 2 parameters, theta* is used to extract a slice of the contour lines for each pairwise plot.

The following examples were generated using the reactor design example. Fig. 16.1 uses output from data reconciliation, Fig. 16.2 uses output from the bootstrap analysis, and Fig. 16.3 uses output from the likelihood ratio test.

Fig. 16.1: Grouped boxplot showing data before and after data reconciliation.

Examples

Examples can be found in pyomo/contrib/parmest/examples and include:

• Reactor design example [PyomoBookII]
• Semibatch example [SemiBatch]
• Rooney Biegler example [RooneyBiegler]

Each example includes a Python file that contains the Pyomo model and a Python file to run parameter estimation. Additional use cases include:

• Data reconciliation (reactor design example)
• Parameter estimation using data with duplicate sensors and time-series data (reactor design example)
Fig. 16.2: Pairwise bootstrap plot with rectangular, multivariate normal and kernel density estimation confidence region.
Fig. 16.3: Pairwise likelihood ratio plot with contours of the objective and points that lie within an alpha confidence region.
Parameter estimation using mpi4py, the example saves results to a file for later analysis/graphics (semibatch example)

The description below uses the reactor design example. The file reactor_design.py includes a function which returns an populated instance of the Pyomo model. Note that the model is defined to maximize \( cb \) and that \( k1, k2, \) and \( k3 \) are fixed. The _main_ program is included for easy testing of the model declaration.

```python
# ___________________________________________________________________________
#
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#
# Continuously stirred tank reactor model, based on
# pyomo/examples/doc/pyomobook/nonlinear-ch/react_design/ReactorDesign.py
#
import pandas as pd
from pyomo.environ import (ConcreteModel, Param, Var, PositiveReals, Objective, Constraint, maximize, SolverFactory)

def reactor_design_model(data):
    # Create the concrete model
    model = ConcreteModel()

    # Rate constants
    model.k1 = Param(initialize = 5.0/6.0, within=PositiveReals, mutable=True) # min^-1
    model.k2 = Param(initialize = 5.0/3.0, within=PositiveReals, mutable=True) # min^-1
    model.k3 = Param(initialize = 1.0/6000.0, within=PositiveReals, mutable=True) # m^3/
       
    # Inlet concentration of A, gmol/m^3
    model.caf = Param(initialize = float(data['caf']), within=PositiveReals)

    # Space velocity (flowrate/volume)
    model.sv = Param(initialize = float(data['sv']), within=PositiveReals)

    # Outlet concentration of each component
    model.ca = Var(initialize = 5000.0, within=PositiveReals)
    model.cb = Var(initialize = 2000.0, within=PositiveReals)
    model.cc = Var(initialize = 2000.0, within=PositiveReals)
    model.cd = Var(initialize = 1000.0, within=PositiveReals)

    # Objective
    model.obj = Objective(expr = model.cb, sense=maximize)
```

(continues on next page)
# Constraints
model.ca_bal = Constraint(expr = (0 == model.sv * model.caf \
- model.sv * model.ca - model.k1 * model.ca \
- 2.0 * model.k3 * model.ca ** 2.0))

model.cb_bal = Constraint(expr=(0 == -model.sv * model.cb \
+ model.k1 * model.ca - model.k2 * model.cb))

model.cc_bal = Constraint(expr=(0 == -model.sv * model.cc \
+ model.k2 * model.cb))

model.cd_bal = Constraint(expr=(0 == -model.sv * model.cd \
+ model.k3 * model.ca ** 2.0))

return model

def main():
    # For a range of sv values, return ca, cb, cc, and cd
    results = []
    sv_values = [1.0 + v * 0.05 for v in range(1, 20)]
    caf = 10000
    for sv in sv_values:
        model = reactor_design_model({'caf': caf, 'sv': sv})
        solver = SolverFactory('ipopt')
        solver.solve(model)
        results.append([sv, caf, model.ca(), model.cb(), model.cc(), model.cd()])

    results = pd.DataFrame(results, columns=['sv', 'caf', 'ca', 'cb', 'cc', 'cd'])
    print(results)

if __name__ == '__main__':
    main()

The file parameter_estimation_example.py uses parmest to estimate values of $k_1$, $k_2$, and $k_3$ by minimizing the sum of squared error between model and observed values of $ca$, $cb$, $cc$, and $cd$. Additional example files use parmest to run parameter estimation with bootstrap resampling and perform a likelihood ratio test over a range of theta values.
```python
def main():
    # Vars to estimate
    theta_names = ['k1', 'k2', 'k3']

    # Data
    file_dirname = dirname(abspath(str(__file__)))
    file_name = abspath(join(file_dirname, 'reactor_data.csv'))
    data = pd.read_csv(file_name)

    # Sum of squared error function
    def SSE(model, data):
        expr = (float(data['ca']) - model.ca)**2 + \
                (float(data['cb']) - model.cb)**2 + \
                (float(data['cc']) - model.cc)**2 + \
                (float(data['cd']) - model.cd)**2
        return expr

    # Create an instance of the parmest estimator
    pest = parmest.Estimator(reactor_design_model, data, theta_names, SSE)

    # Parameter estimation
    obj, theta = pest.theta_est()

    # Assert statements compare parameter estimation (theta) to an expected value
    k1_expected = 5.0/6.0
    k2_expected = 5.0/3.0
    k3_expected = 1.0/6000.0
    relative_error = abs(theta['k1'] - k1_expected)/k1_expected
    assert relative_error < 0.05
    relative_error = abs(theta['k2'] - k2_expected)/k2_expected
    assert relative_error < 0.05
    relative_error = abs(theta['k3'] - k3_expected)/k3_expected
    assert relative_error < 0.05

    if __name__ == '__main__':
        main()
```

The semibatch and Rooney Biegler examples are defined in a similar manner.
Parallel Implementation

Parallel implementation in parmest is **preliminary**. To run parmest in parallel, you need the mpi4py Python package and a compatible MPI installation. If you do NOT have mpi4py or a MPI installation, parmest still works (you should not get MPI import errors).

For example, the following command can be used to run the semibatch model in parallel:

```bash
mpiexec -n 4 python parallel_example.py
```

The file `parallel_example.py` is shown below. Results are saved to file for later analysis.

```python
# ___________________________________________________________________________
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# ___________________________________________________________________________

""
The following script can be used to run semibatch parameter estimation in parallel and save results to files for later analysis and graphics. Example command: mpiexec -n 4 python parallel_example.py
""

```python
import numpy as np
import pandas as pd
from itertools import product
from os.path import join, abspath, dirname
import pyomo.contrib.parmest.parmest as parmest
from pyomo.contrib.parmest.examples.semibatch.semibatch import generate_model

def main():
    # Vars to estimate
    theta_names = ['k1', 'k2', 'E1', 'E2']

    # Data, list of json file names
data = []
    file_dirname = dirname(abspath(str(__file__)))
    for exp_num in range(10):
        file_name = abspath(join(file_dirname, 'exp'+str(exp_num+1)+'.out'))
        data.append(file_name)

    # Note, the model already includes a 'SecondStageCost' expression
    # for sum of squared error that will be used in parameter estimation
    pest = parmest.Estimator(generate_model, data, theta_names)

    ### Parameter estimation with bootstrap resampling
    bootstrap_theta = pest.theta_est_bootstrap(100)
    bootstrap_theta.to_csv('bootstrap_theta.csv')
```

(continues on next page)
### Compute objective at theta for likelihood ratio test

```python
k1 = np.arange(4, 24, 3)
k2 = np.arange(40, 160, 40)
E1 = np.arange(29000, 32000, 500)
E2 = np.arange(38000, 42000, 500)
theta_vals = pd.DataFrame(list(product(k1, k2, E1, E2)), columns=theta_names)

obj_at_theta = pest.objective_at_theta(theta_vals)
obj_at_theta.to_csv('obj_at_theta.csv')
```

```python
if __name__ == '__main__':
    main()
```

## Installation

The mpi4py Python package should be installed using conda. The following installation instructions were tested on a Mac with Python 3.5.

Create a conda environment and install mpi4py using the following commands:

```
conda create -n parmest-parallel python=3.5
source activate parmest-parallel
conda install -c conda-forge mpi4py
```

This should install libgfortran, mpi, mpi4py, and openmpi.

To verify proper installation, create a Python file with the following:

```
from mpi4py import MPI
import time
comm = MPI.COMM_WORLD
rank = comm.Get_rank()
print('Rank = ', rank)
time.sleep(10)
```

Save the file as test_mpi.py and run the following command:

```
time mpiexec -n 4 python test_mpi.py
```

The first one should be faster and should start 4 instances of Python.
API

parmest

class pyomo.contrib.parmest.parmest.Estimator(model_function, data, theta_names, obj_function=None, tee=False, diagnostic_mode=False, solver_options=None)

Bases: object

Parameter estimation class

Parameters

• model_function (function) – Function that generates an instance of the Pyomo model using ‘data’ as the input argument

• data (pd.DataFrame, list of dictionaries, list of dataframes, or list of json file names) – Data that is used to build an instance of the Pyomo model and build the objective function

• theta_names (list of strings) – List of Var names to estimate

• obj_function (function, optional) – Function used to formulate parameter estimation objective, generally sum of squared error between measurements and model variables. If no function is specified, the model is used “as is” and should be defined with a “FirstStageCost” and “SecondStageCost” expression that are used to build an objective.

• tee (bool, optional) – Indicates that ef solver output should be teed

• diagnostic_mode (bool, optional) – If True, print diagnostics from the solver

• solver_options (dict, optional) – Provides options to the solver (also the name of an attribute)

confidence_region_test(theta_values, distribution, alphas, test_theta_values=None)

Confidence region test to determine if theta values are within a rectangular, multivariate normal, or Gaussian kernel density distribution for a range of alpha values

Parameters

• theta_values (pd.DataFrame, columns = theta_names) – Theta values used to generate a confidence region (generally returned by theta_est_bootstrap)

• distribution (string) – Statistical distribution used to define a confidence region, options = ‘MVN’ for multivariate_normal, ‘KDE’ for gaussian_kde, and ‘Rect’ for rectangular.

• alphas (list) – List of alpha values used to determine if theta values are inside or outside the region.

• test_theta_values (pd.Series or pd.DataFrame, keys/columns = theta_names, optional) – Additional theta values that are compared to the confidence region to determine if they are inside or outside.

• Returns –

• training_results (pd.DataFrame) – Theta value used to generate the confidence region along with True (inside) or False (outside) for each alpha

• test_results (pd.DataFrame) – If test_theta_values is not None, returns test theta value along with True (inside) or False (outside) for each alpha
leaveNout_bootstrap_test(lNo, lNo_samples, bootstrap_samples, distribution, alphas, seed=None)

Leave-N-out bootstrap test to compare theta values where N data points are left out to a bootstrap analysis using the remaining data, results indicate if theta is within a confidence region determined by the bootstrap analysis.

**Parameters**

- **lNo (int)** – Number of data points to leave out for parameter estimation
- **lNo_samples (int)** – Leave-N-out sample size. If lNo_samples=None, the maximum number of combinations will be used
- **bootstrap_samples (int):** – Bootstrap sample size
- **distribution (string):** – Statistical distribution used to define a confidence region, options = ‘MVN’ for multivariate_normal, ‘KDE’ for gaussian_kde, and ‘Rect’ for rectangular.
- **alphas (list):** – List of alpha values used to determine if theta values are inside or outside the region.
- **seed (int or None, optional):** – Random seed

**Returns**

- List of tuples with one entry per lNo_sample
  - The first item in each tuple is the list of N samples that are left – out.
  - The second item in each tuple is a DataFrame of theta estimated using the N samples.
  - The third item in each tuple is a DataFrame containing results from the bootstrap analysis using the remaining samples.
  - For each DataFrame a column is added for each value of alpha which indicates if the theta estimate is in (True) or out (False) of the alpha region for a given distribution (based on the bootstrap results)

likelihood_ratio_test(obj_at_theta, obj_value, alphas, return_thresholds=False)

Likelihood ratio test to identify theta values within a confidence region using the $\chi^2$ distribution

**Parameters**

- **obj_at_theta (pd.DataFrame, columns = theta_names + 'obj'):** – Objective values for each theta value (returned by objective_at_theta)
- **obj_value (int or float):** – Objective value from parameter estimation using all data
- **alphas (list):** – List of alpha values to use in the chi2 test
- **return_thresholds (bool, optional):** – Return the threshold value for each alpha

**Returns**

- **LR (pd.DataFrame):** – Objective values for each theta value along with True or False for each alpha
- **thresholds (pd.Series):** – If return_threshold = True, the thresholds are also returned.
**objective_at_theta** *(theta_values=None, initialize_parmest_model=False)*

Objective value for each theta

Parameters

- **theta_values** *(pd.DataFrame, columns=theta_names)* – Values of theta used to compute the objective
- **initialize_parmest_model** *(boolean)* – If True: Solve square problem instance, build extensive form of the model for parameter estimation, and set flag model_initialized to True

Returns

- **obj_at_theta** – Objective value for each theta (infeasible solutions are omitted).

Return type

pd.DataFrame

**theta_est** *(solver='ef_ipopt', return_values=[], calc_cov=False, cov_n=None)*

Parameter estimation using all scenarios in the data

Parameters

- **solver** *(string, optional)* – Currently only “ef_ipopt” is supported. Default is “ef_ipopt”.
- **return_values** *(list, optional)* – List of Variable names, used to return values from the model for data reconciliation
- **calc_cov** *(boolean, optional)* – If True, calculate and return the covariance matrix (only for “ef_ipopt” solver)
- **cov_n** *(int, optional)* – If calc_cov=True, then the user needs to supply the number of datapoints that are used in the objective function

Returns

- **objectiveval** *(float)* – The objective function value
- **thetavals** *(pd.Series)* – Estimated values for theta
- **variable values** *(pd.DataFrame)* – Variable values for each variable name in return_values (only for solver='ef_ipopt')
- **cov** *(pd.DataFrame)* – Covariance matrix of the fitted parameters (only for solver='ef_ipopt')

**theta_est_bootstrap** *(bootstrap_samples, samplesize=None, replacement=True, seed=None, return_samples=False)*

Parameter estimation using bootstrap resampling of the data

Parameters

- **bootstrap_samples** *(int)* – Number of bootstrap samples to draw from the data
- **samplesize** *(int or None, optional)* – Size of each bootstrap sample. If samplesize=None, samplesize will be set to the number of samples in the data
- **replacement** *(bool, optional)* – Sample with or without replacement
- **seed** *(int or None, optional)* – Random seed
- **return_samples** *(bool, optional)* – Return a list of sample numbers used in each bootstrap estimation
Returns

bootstrap_theta – Theta values for each sample and (if return_samples = True) the sample numbers used in each estimation

Return type
pd.DataFrame

theta_est_leaveNout(lNo, lNo_samples=None, seed=None, return_samples=False)

Parameter estimation where N data points are left out of each sample

Parameters

• lNo (int) – Number of data points to leave out for parameter estimation
• lNo_samples (int) – Number of leave-N-out samples. If lNo_samples=None, the maximum number of combinations will be used
• seed (int or None, optional) – Random seed
• return_samples (bool, optional) – Return a list of sample numbers that were left out

Returns
lNo_theta – Theta values for each sample and (if return_samples = True) the sample numbers left out of each estimation

Return type
pd.DataFrame

pyomo.contrib.parmest.parmest.ef_nonants(ef)

pyomo.contrib.parmest.parmest.group_data(data, groupby_column_name, use_mean=None)

Group data by scenario

Parameters

• data (DataFrame) – Data
• groupby_column_name (strings) – Name of data column which contains scenario numbers
• use_mean (list of column names or None, optional) – Name of data columns which should be reduced to a single value per scenario by taking the mean

Returns
grouped_data – Grouped data

Return type
list of dictionaries

sceniacreator

class pyomo.contrib.parmest.sceniacreator.ParmestScen(name, ThetaVals, probability)

Bases: object

A little container for scenarios; the Args are the attributes.

Parameters

• name (str) – name for reporting; might be “”
• ThetaVals (dict) – ThetaVals[name]=val
• probability (float) – probability of occurrence “near” these ThetaVals
class pyomo.contrib.parmest.scenariocreator.ScenarioCreator(pest, solvername)
    Bases: object
    Create scenarios from parmest.
    Parameters
    • pest (Estimator) – the parmest object
    • solvername (str) – name of the solver (e.g. “ipopt”)

ScenariosFromBootstrap(addtoSet, numtomake, seed=None)
    Creates new self.Scenarios list using the experiments only.
    Parameters
    • addtoSet (ScenarioSet) – the scenarios will be added to this set
    • numtomake (int) – number of scenarios to create

ScenariosFromExperiments(addtoSet)
    Creates new self.Scenarios list using the experiments only.
    Parameters
    addtoSet (ScenarioSet) – the scenarios will be added to this set
    Returns
    a ScenarioSet

class pyomo.contrib.parmest.scenariocreator.ScenarioSet(name)
    Bases: object
    Class to hold scenario sets
    Args: name (str): name of the set (might be “")
    ScenarioNumberOfscennum)
        Returns the scenario with the given, zero-based number
    ScensIterator()
        Usage: for scenario in ScensIterator()
    addone(scen)
        Add a scenario to the set
        Parameters
        scen (ParmestScen) – the scenario to add
    append_bootstrap(bootstrap_theta)
        Append a bootstrap theta df to the scenario set; equally likely
        Parameters
        bootstrap_theta (dataframe) – created by the bootstrap
        Note: this can be cleaned up a lot with the list becomes a df,
        which is why I put it in the ScenarioSet class.
    write_csv(filename)
        write a csv file with the scenarios in the set
        Parameters
        filename (str) – full path and full name of file
Fit a Gaussian kernel-density distribution to theta values

**Parameters**
- `theta_values` *(DataFrame)* – Theta values, columns = variable names

**Return type**
- *scipy.stats.gaussian_kde* distribution

Fit a multivariate normal distribution to theta values

**Parameters**
- `theta_values` *(DataFrame)* – Theta values, columns = variable names

**Return type**
- *scipy.stats.multivariate_normal* distribution

Fit an alpha-level rectangular distribution to theta values

**Parameters**
- `theta_values` *(DataFrame)* – Theta values, columns = variable names
- `alpha` *(float, optional)* – Confidence interval value

**Return type**
- Tuple containing lower bound and upper bound for each variable

Plot a grouped boxplot to compare two datasets

The datasets can be normalized by the median and standard deviation of data1.

**Parameters**
- `data1` *(DataFrame)* – Data set, columns = variable names
- `data2` *(DataFrame)* – Data set, columns = variable names
- `normalize` *(bool, optional)* – Normalize both datasets by the median and standard deviation of data1
- `group_names` *(list, optional)* – Names used in the legend
- `filename` *(string, optional)* – Filename used to save the figure

Plot a grouped violinplot to compare two datasets

The datasets can be normalized by the median and standard deviation of data1.

**Parameters**
- `data1` *(DataFrame)* – Data set, columns = variable names
- `data2` *(DataFrame)* – Data set, columns = variable names
- `normalize` *(bool, optional)* – Normalize both datasets by the median and standard deviation of data1
- `group_names` *(list, optional)* – Names used in the legend
- `filename` *(string, optional)* – Filename used to save the figure
Plot pairwise relationship for theta values, and optionally alpha-level confidence intervals and objective value contours

**Parameters**

- **theta_values** *(DataFrame or tuple)*
  - If theta_values is a DataFrame, then it contains one column for each theta variable and (optionally) an objective value column (`'obj'`) and columns that contains Boolean results from confidence interval tests (labeled using the alpha value). Each row is a sample.
    - Theta variables can be computed from `theta_est_bootstrap`, `theta_est_leaveNout`, and `leaveNout_bootstrap_test`.
    - The objective value can be computed using the `likelihood_ratio_test`.
    - Results from confidence interval tests can be computed using the `leaveNout_bootstrap_test`, `likelihood_ratio_test`, and `confidence_region_test`.
  - If theta_values is a tuple, then it contains a mean, covariance, and number of samples (mean, cov, n) where mean is a dictionary or Series (indexed by variable name), covariance is a DataFrame (indexed by variable name, one column per variable name), and n is an integer. The mean and covariance are used to create a multivariate normal sample of n theta values. The covariance can be computed using `theta_est(calc_cov=True)`.

- **theta_star** *(dict or Series, optional)* – Estimated value of theta. The dictionary or Series is indexed by variable name. Theta_star is used to slice higher dimensional contour intervals in 2D

- **alpha** *(float, optional)* – Confidence interval value, if an alpha value is given and the distributions list is empty, the data will be filtered by True/False values using the column name whose value equals alpha (see results from `leaveNout_bootstrap_test`, `likelihood_ratio_test`, and `confidence_region_test`)

- **distributions** *(list of strings, optional)* – Statistical distribution used to define a confidence region, options = ‘MVN’ for multivariate_normal, ‘KDE’ for gaussian_kde, and ‘Rect’ for rectangular. Confidence interval is a 2D slice, using linear interpolation at theta_star.

- **axis_limits** *(dict, optional)* – Axis limits in the format `{variable: [min, max]}`

- **title** *(string, optional)* – Plot title

- **add_obj_contour** *(bool, optional)* – Add a contour plot using the column ‘obj’ in theta_values. Contour plot is a 2D slice, using linear interpolation at theta_star.

- **add_legend** *(bool, optional)* – Add a legend to the plot

- **filename** *(string, optional)* – Filename used to save the figure
16.9 PyNumero

PyNumero is a package for developing parallel algorithms for nonlinear programs (NLPs). This documentation provides a brief introduction to PyNumero. For more details, see the API documentation (PyNumero API).

16.9.1 PyNumero Installation

PyNumero is a module within Pyomo. Therefore, Pyomo must be installed to use PyNumero. PyNumero also has some extensions that need built. There are many ways to build the PyNumero extensions. Common use cases are listed below. However, more information can always be found at https://github.com/Pyomo/pyomo/blob/main/pyomo/contrib/pynumero/build.py and https://github.com/Pyomo/pyomo/blob/main/pyomo/contrib/pynumero/src/CMakeLists.txt.

Method 1

One way to build PyNumero extensions is with the pyomo download-extensions and build-extensions subcommands. Note that this approach will build PyNumero without support for the HSL linear solvers.

```bash
pyomo download-extensions
pyomo build-extensions
```

Method 2

If you want PyNumero support for the HSL solvers and you have an IPOPT compilation for your machine, you can build PyNumero using the build script

```bash
cd pyomo/contrib/pynumero/
python build.py -DBUILD_ASL=ON -DBUILD_MA27=ON -DIPOPT_DIR=<path/to/ipopt/build/>
```

16.9.2 10 Minutes to PyNumero

NLP Interfaces

Below are examples of using PyNumero’s interfaces to ASL for function and derivative evaluation. More information can be found in the API documentation (PyNumero API).

Relevant imports

```python
>>> import pyomo.environ as pe
>>> from pyomo.contrib.pynumero.interfaces.pyomo_nlp import PyomoNLP
>>> import numpy as np
```

Create a Pyomo model
>>> m = pe.ConcreteModel()
>>> m.x = pe.Var(bounds=(-5, None))
>>> m.y = pe.Var(initialize=2.5)
>>> m.obj = pe.Objective(expr=m.x**2 + m.y**2)
>>> m.c1 = pe.Constraint(expr=m.y == (m.x - 1)**2)
>>> m.c2 = pe.Constraint(expr=m.y >= pe.exp(m.x))

Create a `pyomo.contrib.pynumero.interfaces.pyomo_nlp.PyomoNLP` instance

>>> nlp = PyomoNLP(m)

Get values of primals and duals

>>> nlp.get_primals()
array([0., 2.5])

>>> nlp.get_duals()
array([0., 0.])

Get variable and constraint bounds

>>> nlp.primals_lb()
array([-5., -inf])

>>> nlp.primals_ub()
array([inf, inf])

>>> nlp.constraints_lb()
array([0., -inf])

>>> nlp.constraints_ub()
array([0., 0.])

Objective and constraint evaluations

>>> nlp.evaluate_objective()
6.25

>>> nlp.evaluate_constraints()
array([1.5, -1.5])

Derivative evaluations

>>> nlp.evaluate_grad_objective()
array([0., 5.])

>>> nlp.evaluate_jacobian()
<2x2 sparse matrix of type '<class 'numpy.float64'>'
   with 4 stored elements in COOrdinate format>

>>> nlp.evaluate_jacobian().toarray()
array([[2., 1.],
       [1., -1.]])

>>> nlp.evaluate_hessian_lag().toarray()
array([[2., 0.],
       [0., 2.]])

Set values of primals and duals

>>> nlp.set_primals(np.array([0, 1]))

>>> nlp.evaluate_constraints()

(continues on next page)
array([0., 0.])
>>> nlp.set_duals(np.array([-2/3, 4/3]))
>>> nlp.evaluate_grad_objective() + nlp.evaluate_jacobian().transpose() * nlp.get_duals()
array([0., 0.])

Equality and inequality constraints separately

>>> nlp.evaluate_eq_constraints()
array([0.])
>>> nlp.evaluate_jacobian_eq().toarray()
array([[2., 1.]])
>>> nlp.evaluate_ineq_constraints()
array([0.])
>>> nlp.evaluate_jacobian_ineq().toarray()
array([[ 1., -1.]])

Linear Solver Interfaces

PyNumero’s interfaces to linear solvers are very thin wrappers, and, hence, are rather low-level. It is relatively easy to
wrap these again for specific applications. For example, see the linear solver interfaces in https://github.com/Pyomo/pyomo/tree/main/pyomo/contrib/interior_point/linalg, which wrap PyNumero’s linear solver interfaces.

The motivation to keep PyNumero’s interfaces as such thin wrappers is that different linear solvers serve different purposes. For example, HSL’s MA27 can factorize symmetric indefinite matrices, while MUMPS can factorize un-
symmetric, symmetric positive definite, or general symmetric matrices. PyNumero seeks to be independent of the
application, giving more flexibility to algorithm developers.

Interface to MA27

>>> import numpy as np
>>> from scipy.sparse import coo_matrix
>>> from scipy.sparse import tril
>>> from pyomo.contrib.pynumero.linalg.ma27_interface import MA27

>>> row = np.array([0, 1, 0, 1, 0, 1, 2, 3, 3, 4, 4, 4])
>>> col = np.array([0, 1, 3, 3, 4, 4, 4, 0, 1, 0, 1, 2])
>>> data = np.array([1.67025575, 2, -1.64872127, 1, -1, -1, -1, -1.64872127, 1, -1, -1, -1])

array([[1.67025575, 0., 0., -1.64872127, -1.],
[0., 2., 0., 1., -1.],
[0., 0., 0., 0., -1.],
[-1.64872127, 1., 0., 0., 0.],
[-1., -1., 0., 0., 0.]])

>>> A = coo_matrix((data, (row, col)), shape=(5,5))

array([[1.67025575, 0., 0., -1.64872127, -1.],
[0., 2., 0., 1., -1.],
[0., 0., 0., 0., -1.],
[-1.64872127, 1., 0., 0., 0.],
[-1., -1., 0., 0., 0.]])

>>> A.toarray()
array([[1.67025575, 0., 0., -1.64872127, -1.],
[0., 2., 0., 1., -1.],
[0., 0., 0., 0., -1.],
[-1.64872127, 1., 0., 0., 0.],
[-1., -1., 0., 0., 0.]])

>>> rhs = np.array([-0.67025575, -1.2, 0.1, 1.14872127, 1.25])

>>> solver = MA27()
Interface to MUMPS

```python
>>> import numpy as np
>>> from scipy.sparse import coo_matrix
>>> from scipy.sparse import tril
>>> from pyomo.contrib.pynumero.linalg.mumps_interface import MumpsCentralizedAssembledLinearSolver
>>> row = np.array([0, 1, 0, 1, 2, 3, 3, 4, 4, 4])
>>> col = np.array([0, 1, 3, 3, 4, 4, 4, 0, 1, 0, 1, 2])
>>> data = np.array([-1.67025575, 2, -1.64872127, 1, -1, -1, -1.64872127, 1, -1, -1, -1])
>>> A = coo_matrix((data, (row, col)), shape=(5, 5))
>>> A.toarray()
array([[ 1.67025575, 0., 0., -1.64872127, -1.],
       [ 0., 2., 0., 1., -1.],
       [ 0., 0., 0., 0., -1.],
       [-1.64872127, 1., 0., 0., 0.],
       [-1., -1., -1., 0., 0.]])
>>> rhs = np.array([-0.67025575, -1.2, 0.1, 1.14872127, 1.25])
>>> solver = MumpsCentralizedAssembledLinearSolver(sym=2, par=1, comm=None) # symmetric matrix; solve in serial
>>> solver.do_symbolic_factorization(A)
>>> solver.do_numeric_factorization(A)
>>> x = solver.do_back_solve(rhs)
>>> np.max(np.abs(A*x - rhs)) <= 1e-15
True
```

Of course, SciPy solvers can also be used. See SciPy documentation for details.

**Block Vectors and Matrices**

Block vectors and matrices (``BlockVector`` and ``BlockMatrix``) provide a mechanism to perform linear algebra operations with very structured matrices and vectors.

When a BlockVector or BlockMatrix is constructed, the number of blocks must be specified.

```python
>>> import numpy as np
>>> from scipy.sparse import coo_matrix
>>> from pyomo.contrib.pynumero.sparse import BlockVector, BlockMatrix
>>> v = BlockVector(3)
>>> m = BlockMatrix(3, 3)
```

Setting blocks:
The `flatten` method converts the `BlockVector` into a NumPy array.

```python
>>> v.set_block(0, np.array([-0.67025575, -1.2]))
>>> v.set_block(1, np.array([0.1, 1.14872127]))
>>> v.set_block(2, np.array([1.25]))
>>> v.flatten()
array([-0.67025575, -1.2, 0.1, 1.14872127, 1.25])
```

The `tocoo` method converts the `BlockMatrix` to a SciPy sparse `coo_matrix`.

```python
>>> m.set_block(0, 0, coo_matrix(np.array([[1.67025575, 0], [0, 2]])))
>>> m.set_block(0, 1, coo_matrix(np.array([[0, -1.64872127], [0, 1]])))
>>> m.set_block(0, 2, coo_matrix(np.array([[1.0], [-1.]])))
>>> m.set_block(1, 0, coo_matrix(np.array([[0, -1.64872127], [0, 1]]))).transpose()
>>> m.set_block(1, 2, coo_matrix(np.array([[-1.0], [0]]))).transpose()
>>> m.set_block(2, 0, coo_matrix(np.array([[-1.0], [-1.]]))).transpose()
>>> m.set_block(2, 1, coo_matrix(np.array([[-1.0], [0]]))).transpose()
>>> m.tocoo().toarray()
array([[ 1.67025575, 0. , 0. , -1.64872127, -1. ],
       [ 0. , 2. , 0. , 1. , -1. ],
       [ 0. , 0. , 0. , 0. , -1. ],
       [-1.64872127, 1. , 0. , 0. , 0. ],
       [-1. , -1. , -1. , 0. , 0. ]])
```

Once the dimensions of a block have been set, they cannot be changed:

```python
>>> v.set_block(0, np.ones(3))
Traceback (most recent call last):
  ...
ValueError: Incompatible dimensions for block 0; got 3; expected 2
```

Properties:

```python
>>> v.shape
(5,)
>>> v.size
5
>>> v.nblocks
3
>>> v.bshape
(3,)
>>> m.shape
(5, 5)
>>> m.bshape
(3, 3)
>>> m.nnz
12
```

Much of the `BlockVector` API matches that of NumPy arrays:

```python
>>> v.sum()
0.62846552
>>> v.max()
1.25
```

(continues on next page)
Similarly, `BlockMatrix` behaves very similarly to SciPy sparse matrices:

```python
>>> (2*m).tocoo().toarray()
array([[ 3.3405115 , 0. , 0. , -3.29744254, -2. ],
       [ 0. , 4. , 0. , 2. , -2. ],
       [ 0. , 0. , 0. , 0. , -2. ],
       [-3.29744254, 2. , 0. , 0. , 0. ],
       [-2. , -2. , -2. , 0. , 0. ]])
>>> (m - m).tocoo().toarray()
array([[0., 0., 0., 0., 0.],
       [0., 0., 0., 0., 0.],
       [0., 0., 0., 0., 0.],
       [0., 0., 0., 0., 0.],
       [0., 0., 0., 0., 0.]]
>>> m * v
BlockVector(3,)
>>> (m * v).flatten()
array([-4.26341971, -2.50127873, -1.25 , -0.09493509, 1.77025575])
```

Accessing blocks

```python
>>> v.get_block(1)
array([0.1 , 1.14872127])
>>> m.get_block(1, 0).toarray()
array([[ 0. , 0. ],
       [-1.64872127, 1. ]])
```

Empty blocks in a `BlockMatrix` return `None`:

```python
>>> print(m.get_block(1, 1))
None
```

The dimensions of a blocks in a `BlockMatrix` can be set without setting a block:

```python
>>> m2 = BlockMatrix(2, 2)
>>> m2.set_row_size(0, 5)
>>> m2.set_block(0, 0, m.get_block(0, 0))
Traceback (most recent call last):
  ...
ValueError: Incompatible row dimensions for row 0; got 2; expected 5.0
```

Note that operations on `BlockVector` and `BlockMatrix` cannot be performed until the dimensions are fully specified:
The `has_none` property can be used to see if a `BlockVector` is fully specified. If `has_none` returns `True`, then there are `None` blocks, and the `BlockVector` is not fully specified.

```python
>>> v.has_none
False
>>> v2.has_none
True
```

For `BlockMatrix`, use the `has_undefined_row_sizes()` and `has_undefined_col_sizes()` methods:

```python
>>> m.has_undefined_row_sizes()
False
>>> m.has_undefined_col_sizes()
False
>>> m2.has_undefined_row_sizes()
True
>>> m2.has_undefined_col_sizes()
True
```

To efficiently iterate over non-empty blocks in a `BlockMatrix`, use the `get_block_mask()` method, which returns a 2-D array indicating where the non-empty blocks are:

```python
>>> m.get_block_mask(copy=False)
array([[[ True,  True,  True],
         [ True, False,  True],
         [ True,  True, False]]])
>>> for i, j in zip(*np.nonzero(m.get_block_mask(copy=False))):
...     assert m.get_block(i, j) is not None
```

Copying data:

```python
>>> v2 = v.copy()
>>> v2.flatten()
array([-0.67025575, -1.2 , 0.1 , 1.14872127, 1.25 ])
>>> v2 = v.copy_structure()
>>> v2.block_sizes()
array([2, 2, 1])
>>> v2.copyfrom(v)
>>> v2.flatten()
array([-0.67025575, -1.2 , 0.1 , 1.14872127, 1.25 ])
>>> m2 = m.copy()
```
Nested blocks:

```python
>>> v2 = BlockVector(2)
>>> v2.set_block(0, v)
>>> v2.set_block(1, np.ones(2))
>>> v2.block_sizes()
array([5, 2])
>>> v2.flatten()
array([-0.67025575, -1.2 , 0.1 , 1.14872127, 1.25 ,
       1. , 1. ])
>>> v3 = v2.copy_structure()
>>> v3.fill(1)
>>> (v2 + v3).flatten()
array([ 0.32974425, -0.2 , 1.1 , 2.14872127, 2.25 ,
       2. , 2. ])
>>> np.abs(v2).flatten()
array([0.67025575, 1.2 , 0.1 , 1.14872127, 1.25 ,
       1. , 1. ])
>>> v2.get_block(0)
BlockVector(3,)
```
MPI-Based Block Vectors and Matrices

PyNumero’s MPI-based block vectors and matrices (MPIBlockVector and MPIBlockMatrix) behave very similarly to BlockVector and BlockMatrix. The primary difference is in construction. With MPIBlockVector and MPIBlockMatrix, each block is owned by either a single process/rank or all processes/ranks.

Consider the following example (in a file called “parallel_vector_ops.py”).

```python
import numpy as np
from mpi4py import MPI
from pyomo.contrib.pynumero.sparse.mpi_block_vector import MPIBlockVector

def main():
    comm = MPI.COMM_WORLD
    rank = comm.Get_rank()

    owners = [2, 0, 1, -1]
    x = MPIBlockVector(4, rank_owner=owners, mpi_comm=comm)
    x.set_block(owners.index(rank), np.ones(3)*(rank + 1))
    x.set_block(3, np.array([1, 2, 3]))

    y = MPIBlockVector(4, rank_owner=owners, mpi_comm=comm)
    y.set_block(owners.index(rank), np.ones(3)*(rank + 1))
    y.set_block(3, np.array([1, 2, 3]))

    z1: MPIBlockVector = x + y  # add x and y
    z2 = x.dot(y)  # dot product
    z3 = np.abs(x).max()  # infinity norm

    z1_local = z1.make_local_copy()
    if rank == 0:
        print(z1_local.flatten())
        print(z2)
        print(z3)
    return z1_local, z2, z3

if __name__ == '__main__':
    main()
```

This example can be run with

```
mpirun -np 3 python -m mpi4py parallel_vector_ops.py
```

The output is

```
[6. 6. 6. 2. 2. 2. 4. 4. 4. 2. 4. 6.]
56.0
3
```

Note that the `make_local_copy()` method is not efficient and should only be used for debugging.

The `-1` in `owners` means that the block at that index (index 3 in this example) is owned by all processes. The non-negative integer values indicate that the block at that index is owned by the process with rank equal to the value. In this
example, rank 0 owns block 1, rank 1 owns block 2, and rank 2 owns block 0. Block 3 is owned by all ranks. Note that blocks should only be set if the process/rank owns that block.

The operations performed with \texttt{MPIBlockVector} are identical to the same operations performed with \texttt{BlockVector} (or even NumPy arrays), except that the operations are now performed in parallel.

\texttt{MPIBlockMatrix} construction is very similar. Consider the following example in a file called “parallel_matvec.py”.

```python
import numpy as np
from mpi4py import MPI
from pyomo.contrib.pynumero.sparse.mpi_block_vector import MPIBlockVector
from pyomo.contrib.pynumero.sparse.mpi_block_matrix import MPIBlockMatrix
from scipy.sparse import random

def main():
    comm = MPI.COMM_WORLD
    rank = comm.Get_rank()

    owners = [0, 1, 2, -1]
    x = MPIBlockVector(4, rank_owner=owners, mpi_comm=comm)

    owners = np.array([[0, -1, -1, 0],
                       [-1, 1, -1, 1],
                       [-1, -1, 2, 2]])
    a = MPIBlockMatrix(3, 4, rank_ownership=owners, mpi_comm=comm)

    np.random.seed(0)
    x.set_block(3, np.random.uniform(-10, 10, size=10))
    np.random.seed(rank)
    x.set_block(rank, np.random.uniform(-10, 10, size=10))
    a.set_block(rank, rank, random(10, 10, density=0.1))
    a.set_block(rank, 3, random(10, 10, density=0.1))

    b = a * x  # parallel matrix-vector dot product

    # check the answer
    local_x = x.make_local_copy().flatten()
    local_a = a.to_local_array()
    local_b = b.make_local_copy().flatten()

    err = np.abs(local_a.dot(local_x) - local_b).max()

    if rank == 0:
        print('error:', err)
    return err

if __name__ == '__main__':
    main()
```

Which can be run with
mpirun -np 3 python -m mpi4py parallel_matvec.py

The output is

```
error: 4.440892098500626e-16
```

The most difficult part of using `MPIBlockVector` and `MPIBlockMatrix` is determining the best structure and rank ownership to maximize parallel efficiency.

Other examples may be found at https://github.com/Pyomo/pyomo/tree/main/pyomo/contrib/pynumero/examples.

### 16.9.3 PyNumero API

#### PyNumero Block Linear Algebra

**BlockVector**

Methods specific to `pyomo.contrib.pynumero.sparse.block_vector.BlockVector`:
- `set_block()`
- `get_block()`
- `block_sizes()`
- `get_block_size()`
- `is_block_defined()`
- `copyfrom()`
- `copyto()`
- `copy_structure()`
- `set_blocks()`
- `pprint()`

Attributes specific to `pyomo.contrib.pynumero.sparse.block_vector.BlockVector`:
- `nblocks`
- `bshape`
- `has_none`

NumPy compatible methods:
- `numpy.ndarray.dot()`
- `numpy.ndarray.sum()`
- `numpy.ndarray.all()`
- `numpy.ndarray.any()`
- `numpy.ndarray.max()`
- `numpy.ndarray.min()`
- `numpy.ndarray.astype()`
- `numpy.ndarray.clip()`
- `numpy.ndarray.compress()`
For example,

```python
>>> import numpy as np
>>> from pyomo.contrib.pynumero.sparse import BlockVector
>>> v = BlockVector(2)
>>> v.set_block(0, np.random.normal(size=100))
>>> v.set_block(1, np.random.normal(size=30))
>>> avg = v.mean()
```

NumPy compatible functions:

- numpy.log10()
- numpy.sin()
- numpy.cos()
- numpy.exp()
- numpy.ceil()
- numpy.floor()
- numpy.tan()
- numpy.arctan()
- numpy.arcsin()
• numpy.arccos()
• numpy.sinh()
• numpy.cosh()
• numpy.abs()
• numpy.tanh()
• numpy.arccosh()
• numpy.arcsinh()
• numpy.arctanh()
• numpy.fabs()
• numpy.sqrt()
• numpy.log()
• numpy.log2()
• numpy.absolute()
• numpy.isfinite()
• numpy.isinf()
• numpy.isnan()
• numpy.log1p()
• numpy.logical_not()
• numpy.expm1()
• numpy.exp2()
• numpy.sign()
• numpy.rint()
• numpy.square()
• numpy.positive()
• numpy.negative()
• numpy.rad2deg()
• numpy.deg2rad()
• numpy.conjugate()
• numpy.reciprocal()
• numpy.signbit()
• numpy.add()
• numpy.multiply()
• numpy.divide()
• numpy.subtract()
• numpy.greater()
• numpy.greater_equal()
• `numpy.less()`
• `numpy.less_equal()`
• `numpy.not_equal()`
• `numpy.maximum()`
• `numpy.minimum()`
• `numpy.fmax()`
• `numpy.fmin()`
• `numpy.equal()`
• `numpy.logical_and()`
• `numpy.logical_or()`
• `numpy.logical_xor()`
• `numpy.logaddexp()`
• `numpy.logaddexp2()`
• `numpy.remainder()`
• `numpy.heaviside()`
• `numpy.hypot()`

For example,

```python
>>> import numpy as np
>>> from pyomo.contrib.pynumero.sparse import BlockVector

v = BlockVector(2)
>>> v.set_block(0, np.random.normal(size=100))
>>> v.set_block(1, np.random.normal(size=30))
>>> inf_norm = np.max(np.abs(v))
```

```
class pyomo.contrib.pynumero.sparse.block_vector.BlockVector(nblocks)

Structured vector interface. This interface can be used to perform operations on vectors composed by vectors.

For example,

```python
>>> import numpy as np
>>> from pyomo.contrib.pynumero.sparse import BlockVector

bv = BlockVector(3)
>>> v0 = np.ones(3)
>>> v1 = v0*2
>>> v2 = np.random.normal(size=4)
>>> bv.set_block(0, v0)
>>> bv.set_block(1, v1)
>>> bv.set_block(2, v2)
>>> bv2 = BlockVector(2)
>>> bv2.set_block(0, v0)
>>> bv2.set_block(1, bv)
```

```
_nblocks

number of blocks

Type

int
```

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_brow_lengths

1D-Array of size nblocks that specifies the length of each entry in the block vector

Type
numpy.ndarray

_undefined_brows

A set of block indices for which the blocks are still None (i.e., the dimensions have not yet been set). Operations with BlockVectors require all entries to be different than None.

Type
set

Parameters

nblocks (int) – The number of blocks in the BlockVector

BlockVector.set_block(key, value)

Set a block. The value can be a NumPy array or another BlockVector.

Parameters

• key (int) – This is the block index
• value – This is the block. It can be a NumPy array or another BlockVector.

BlockVector.get_block(key)

Access a block.

Parameters

key (int) – This is the block index

Returns

block – The block corresponding to the index key.

Return type
np.ndarray or BlockVector

BlockVector.block_sizes(copy=True)

Returns 1D-Array with sizes of individual blocks in this BlockVector

BlockVector.get_block_size(ndx)

BlockVector.is_block_defined(ndx)

BlockVector.copyfrom(other)

Copy entries of other vector into this vector

Parameters

other (BlockVector or numpy.ndarray) – vector to be copied to this BlockVector

Return type
None

BlockVector.copyto(other)

Copy entries of this BlockVector into other

Parameters

other (BlockVector or numpy.ndarray) –

Return type
None

BlockVector.copy_structure()

Returns a copy of the BlockVector structure filled with zeros

BlockVector.set_blocks(blocks)

Assigns vectors in blocks
Parameters

**blocks** *(list)* – list of numpy.ndarrays and/or BlockVectors

**Return type**

None

BlockVector.**pprint**()

Prints BlockVector in pretty format

**property** BlockVector.**nbblocks**

Returns the number of blocks.

**property** BlockVector.**bshape**

Returns the number of blocks in this BlockVector in a tuple.

**property** BlockVector.**has_none**

Indicate if this BlockVector has any none entries.

PyNumero NLP Interfaces

NLP Interface

```python
class pyomo.contrib.pynumero.interfaces.nlp.NLP
    Bases: object

    **constraint_names**()
        Override this to provide string names for the constraints

    **abstract** constraints_lb()
        Returns vector of lower bounds for the constraints
        **Return type**
        
        vector-like

    **abstract** constraints_ub()
        Returns vector of upper bounds for the constraints
        **Return type**
        
        vector-like

    **abstract** create_new_vector(vector_type)
        Creates a vector of the appropriate length and structure as requested
        **Parameters**
        
        vector_type ({'primals', 'constraints', 'duals'}) – String identifying the appropriate vector to create.
        **Return type**
        
        vector-like

    **abstract** evaluate_constraints(out=None)
        Returns the values for the constraints evaluated at the values given for the primal variables in set_primals
        **Parameters**
        
        out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.
        **Return type**
        
        vector_like
```

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abstract evaluate_grad_objective(out=None)
    Returns gradient of the objective function evaluated at the values given for the primal variables in set_primals

    Parameters
        out (vector_like, optional) – Output vector. Its type is preserved and it must be of the right shape to hold the output.

    Return type
        vector_like

abstract evaluate_hessian_lag(out=None)
    Returns the Hessian of the Lagrangian function evaluated at the values given for the primal variables in set_primals and the dual variables in set_duals

    Parameters
        out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the hessian already defined. Optional

    Return type
        matrix_like

abstract evaluate_jacobian(out=None)
    Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals

    Parameters
        out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

    Return type
        matrix_like

abstract evaluate_objective()
    Returns value of objective function evaluated at the values given for the primal variables in set_primals

    Return type
        float

abstract get_constraints_scaling()
    Returns the desired scaling factors to use for the for the constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

    Return type
        array-like or None

abstract get_duals()
    Gets a copy of the values of the dual variables as provided in set_duals. These are the values that will be used in calls to the evaluation methods.

abstract get_obj_factor()
    Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

abstract get_obj_scaling()
    Return the desired scaling factor to use for the for the objective function. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

    Return type
        float or None

abstract get_primals()
    Get a copy of the values of the primal variables as provided in set_primals. These are the values that will be used in calls to the evaluation methods
abstract get_primals_scaling()
    Return the desired scaling factors to use for the for the primals. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values
    Return type
    array-like or None

abstract init_duals()
    Returns vector with initial values for the dual variables of the constraints

abstract init_primals()
    Returns vector with initial values for the primal variables

abstract n_constraints()
    Returns number of constraints

abstract n_primals()
    Returns number of primal variables

abstract nnz_hessian_lag()
    Returns number of nonzero values in hessian of the lagrangian function

abstract nnz_jacobian()
    Returns number of nonzero values in jacobian of equality constraints

abstract primals_lb()
    Returns vector of lower bounds for the primal variables
    Return type
    vector-like

primals_names()
    Override this to provide string names for the primal variables

abstract primals_ub()
    Returns vector of upper bounds for the primal variables
    Return type
    vector-like

abstract report_solver_status(status_code, status_message)
    Report the solver status to NLP class using the values for the primals and duals defined in the set methods

abstract set_duals(duals)
    Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hessian_lag)
    Parameters
    duals (vector_like) – Vector with the values of dual variables for the equality constraints

abstract set_obj_factor(obj_factor)
    Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)
    Parameters
    obj_factor (float) – Value of the objective function factor used in the evaluation of the hessian of the lagrangian

abstract set_primals(primals)
    Set the value of the primal variables to be used in calls to the evaluation methods
    Parameters
    primals (vector_like) – Vector with the values of primal variables.
Extended NLP Interface

class pyomo.contrib.pynumero.interfaces.nlp.ExtendedNLP
    Bases: NLP

This interface extends the NLP interface to support a presentation of the problem that separates equality and inequality constraints

constraint_names()
    Override this to provide string names for the constraints

abstract constraints_lb()
    Returns vector of lower bounds for the constraints

        Return type
        vector-like

abstract constraints_ub()
    Returns vector of upper bounds for the constraints

        Return type
        vector-like

abstract create_new_vector(vector_type)
    Creates a vector of the appropriate length and structure as requested

        Parameters
        vector_type ({'primals', 'constraints', 'eq_constraints', 'ineq_constraints'},) -- 'duals', 'duals_eq', 'duals_ineq'} String identifying the appropriate vector to create.

        Return type
        vector-like

abstract evaluate_constraints(out=None)
    Returns the values for the constraints evaluated at the values given for the primal variables in set_primals

        Parameters
        out (array_like, optional) -- Output array. Its type is preserved and it must be of the right shape to hold the output.

        Return type
        vector_like

abstract evaluate_eq_constraints(out=None)
    Returns the values for the equality constraints evaluated at the values given for the primal variables in set_primals

        Parameters
        out (array_like, optional) -- Output array. Its type is preserved and it must be of the right shape to hold the output.

        Return type
        vector_like

abstract evaluate_grad_objective(out=None)
    Returns gradient of the objective function evaluated at the values given for the primal variables in set_primals

        Parameters
        out (vector_like, optional) -- Output vector. Its type is preserved and it must be of the right shape to hold the output.
abstract evaluate_hessian_lag(out=None)

Return the Hessian of the Lagrangian function evaluated at the values given for the primal variables in set_primals and the dual variables in set_duals

Parameters

out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the hessian already defined. Optional

Return type

matrix_like

abstract evaluate_ineq_constraints(out=None)

Returns the values of the inequality constraints evaluated at the values given for the primal variables in set_primals

Parameters

out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.

Return type

vector_like

abstract evaluate_jacobian(out=None)

Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals

Parameters

out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

Return type

matrix_like

abstract evaluate_jacobian_eq(out=None)

Returns the Jacobian of the equality constraints evaluated at the values given for the primal variables in set_primals

Parameters

out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

Return type

matrix_like

abstract evaluate_jacobian_ineq(out=None)

Returns the Jacobian of the inequality constraints evaluated at the values given for the primal variables in set_primals

Parameters

out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

Return type

matrix_like

abstract evaluate_objective()

Returns value of objective function evaluated at the values given for the primal variables in set_primals

Return type

float

abstract evaluate_ineq_constraints(out=None)
abstract get_constraints_scaling()

Return the desired scaling factors to use for the constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type
array-like or None

abstract get_duals()

Get a copy of the values of the dual variables as provided in set_duals. These are the values that will be used in calls to the evaluation methods.

abstract get_duals_eq()

Get a copy of the values of the dual variables of the equality constraints as provided in set_duals_eq. These are the values that will be used in calls to the evaluation methods.

abstract get_duals_ineq()

Get a copy of the values of the dual variables of the inequality constraints as provided in set_duals_eq. These are the values that will be used in calls to the evaluation methods.

abstract get_eq_constraints_scaling()

Return the desired scaling factors to use for the equality constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type
array-like or None

abstract get_ineq_constraints_scaling()

Return the desired scaling factors to use for the inequality constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type
array-like or None

abstract get_obj_factor()

Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

abstract get_obj_scaling()

Return the desired scaling factor to use for the objective function. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type
float or None

abstract get_primals()

Get a copy of the values of the primal variables as provided in set_primals. These are the values that will be used in calls to the evaluation methods

abstract get_primals_scaling()

Return the desired scaling factors to use for the primal variables. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type
array-like or None

abstract ineq_lb()

Returns vector of lower bounds for inequality constraints

Return type
vector-like
abstract ineq_ub()
    Returns vector of upper bounds for inequality constraints
    
    Return type
    vector-like

abstract init_duals()
    Returns vector with initial values for the dual variables of the constraints

abstract init_duals_eq()
    Returns vector with initial values for the dual variables of the equality constraints

abstract init_duals_ineq()
    Returns vector with initial values for the dual variables of the inequality constraints

abstract init_primals()
    Returns vector with initial values for the primal variables

abstract n_constraints()
    Returns number of constraints

abstract n_eq_constraints()
    Returns number of equality constraints

abstract n_ineq_constraints()
    Returns number of inequality constraints

abstract n_primals()
    Returns number of primal variables

abstract nnz_hessian_lag()
    Returns number of nonzero values in hessian of the lagrangian function

abstract nnz_jacobian()
    Returns number of nonzero values in jacobian of equality constraints

abstract nnz_jacobian_eq()
    Returns number of nonzero values in jacobian of equality constraints

abstract nnz_jacobian_ineq()
    Returns number of nonzero values in jacobian of inequality constraints

abstract primals_lb()
    Returns vector of lower bounds for the primal variables
    
    Return type
    vector-like

primals_names()
    Override this to provide string names for the primal variables

abstract primals_ub()
    Returns vector of upper bounds for the primal variables
    
    Return type
    vector-like

abstract report_solver_status(status_code, status_message)
    Report the solver status to NLP class using the values for the primal and duals defined in the set methods
abstract set_duals(duals)
    Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hes-
    sian_lag)
    Parameters
    duals (vector_like) – Vector with the values of dual variables for the equality con-
    straints

abstract set_duals_eq(duals_eq)
    Set the value of the dual variables for the equality constraints to be used in calls to the evaluation methods
    (hessian_lag)
    Parameters
    duals_eq (vector_like) – Vector with the values of dual variables for the equality
    constraints

abstract set_duals_ineq(duals_ineq)
    Set the value of the dual variables for the inequality constraints to be used in calls to the evaluation methods
    (hessian_lag)
    Parameters
    duals_ineq (vector_like) – Vector with the values of dual variables for the inequality
    constraints

abstract set_obj_factor(obj_factor)
    Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the
    lagrangian (evaluate_hessian_lag)
    Parameters
    obj_factor (float) – Value of the objective function factor used in the evaluation of
    the hessian of the lagrangian

abstract set_primals(primals)
    Set the value of the primal variables to be used in calls to the evaluation methods
    Parameters
    primals (vector_like) – Vector with the values of primal variables.

ASL NLP Interface

class pyomo.contrib.pynumero.interfaces.ampl_nlp.AsINLP(nl_file)
    Bases: ExtendedNLP

constraint_names()
    Override this to provide string names for the constraints

constraints_lb()
    Returns vector of lower bounds for the constraints
    Return type
    vector-like

constraints_ub()
    Returns vector of upper bounds for the constraints
    Return type
    vector-like

create_new_vector(vector_type)
    Creates a vector of the appropriate length and structure as requested
Parameters

`vector_type` ({'primals', 'constraints', 'eq_constraints',
              'ineq_constraints'},) – String identifying
the appropriate vector to create.

Return type

numpy.ndarray

evaluate_constraints(out=None)

Returns the values for the constraints evaluated at the values given for the primal variables in set_primals

Parameters

`out` (array_like, optional) – Output array. Its type is preserved and it must be of
the right shape to hold the output.

Return type

vector_like

evaluate_eq_constraints(out=None)

Returns the values for the equality constraints evaluated at the values given for the primal variables in
set_primals

Parameters

`out` (array_like, optional) – Output array. Its type is preserved and it must be of
the right shape to hold the output.

Return type

vector_like

evaluate_grad_objective(out=None)

Returns gradient of the objective function evaluated at the values given for the primal variables in
set_primals

Parameters

`out` (vector_like, optional) – Output vector. Its type is preserved and it must be of
the right shape to hold the output.

Return type

vector_like

evaluate_hessian_lag(out=None)

Return the Hessian of the Lagrangian function evaluated at the values given for the primal variables in
set_primals and the dual variables in set_duals

Parameters

`out` (matrix_like (e.g., coo_matrix), optional) – Output matrix with the
structure of the hessian already defined. Optional

Return type

matrix_like

evaluate_ineq_constraints(out=None)

Returns the values of the inequality constraints evaluated at the values given for the primal variables in
set_primals

Parameters

`out` (array_like, optional) – Output array. Its type is preserved and it must be of
the right shape to hold the output.

Return type

vector_like

evaluate_jacobian(out=None)

Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals
Parameters
  out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

Return type
  matrix_like

evaluate_jacobian_eq(out=None)
  Returns the Jacobian of the equality constraints evaluated at the values given for the primal variables in set_primals
  Parameters
    out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.
  Return type
    matrix_like

evaluate_jacobian_ineq(out=None)
  Returns the Jacobian of the inequality constraints evaluated at the values given for the primal variables in set_primals
  Parameters
    out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.
  Return type
    matrix_like

evaluate_objective()
  Returns value of objective function evaluated at the values given for the primal variables in set_primals
  Return type
    float

get_constraints_scaling()
  Return the desired scaling factors to use for the for the constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values
  Return type
    array-like or None

get_duals()
  Get a copy of the values of the dual variables as provided in set_duals. These are the values that will be used in calls to the evaluation methods.

get_duals_eq()
  Get a copy of the values of the dual variables of the equality constraints as provided in set_duals_eq. These are the values that will be used in calls to the evaluation methods.

get_duals_ineq()
  Get a copy of the values of the dual variables of the inequality constraints as provided in set_duals_eq. These are the values that will be used in calls to the evaluation methods.

get_eq_constraints_scaling()
  Return the desired scaling factors to use for the for the equality constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values
  Return type
    array-like or None
get_ineq_constraints_scaling()

Return the desired scaling factors to use for the for the inequality constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

**Return type**
array-like or None

get_obj_factor()

Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

get_obj_scaling()

Return the desired scaling factor to use for the for the objective function. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

**Return type**
float or None

get_primals()

Get a copy of the values of the primal variables as provided in set_primals. These are the values that will be used in calls to the evaluation methods

get_primals_scaling()

Return the desired scaling factors to use for the for the primals. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

**Return type**
array-like or None

ineq_lb()

Returns vector of lower bounds for inequality constraints

**Return type**
vector-like

ineq_ub()

Returns vector of upper bounds for inequality constraints

**Return type**
vector-like

init_duals()

Returns vector with initial values for the dual variables of the constraints

init_duals_eq()

Returns vector with initial values for the dual variables of the equality constraints

init_duals_ineq()

Returns vector with initial values for the dual variables of the inequality constraints

init_primals()

Returns vector with initial values for the primal variables

n_constraints()

Returns number of constraints

n_eq_constraints()

Returns number of equality constraints

n_ineq_constraints()

Returns number of inequality constraints
n_primals()  
Returns number of primal variables

nnz_hessian_lag()  
Returns number of nonzero values in hessian of the lagrangian function

nnz_jacobian()  
Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_eq()  
Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_ineq()  
Returns number of nonzero values in jacobian of inequality constraints

primals_lb()  
Returns vector of lower bounds for the primal variables
   
   Return type  
   vector-like

primals_names()  
Override this to provide string names for the primal variables

primals_ub()  
Returns vector of upper bounds for the primal variables
   
   Return type  
   vector-like

report_solver_status(status_code, status_message)  
Report the solver status to NLP class using the values for the primals and duals defined in the set methods

set_duals(duals)  
Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hessian_lag)
   
   Parameters  
   duals (vector_like) – Vector with the values of dual variables for the equality constraints

set_duals_eq(duals_eq)  
Set the value of the dual variables for the equality constraints to be used in calls to the evaluation methods (hessian_lag)
   
   Parameters  
   duals_eq (vector_like) – Vector with the values of dual variables for the equality constraints

set_duals_ineq(duals_ineq)  
Set the value of the dual variables for the inequality constraints to be used in calls to the evaluation methods (hessian_lag)
   
   Parameters  
   duals_ineq (vector_like) – Vector with the values of dual variables for the inequality constraints

set_obj_factor(obj_factor)  
Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)
Parameters

**obj_factor** *(float)* – Value of the objective function factor used in the evaluation of the hessian of the lagrangian

**set_primals**(primals)

Set the value of the primal variables to be used in calls to the evaluation methods

Parameters

**primals** *(vector_like)* – Vector with the values of primal variables.

AMPL NLP Interface

class pyomo.contrib.pynumero.interfaces.ampl_nlp.AmplNLP(nl_file, row_filename=None, col_filename=None)

Bases: *AslNLP*

**constraint_idx**(con_name)

Returns the index of the constraint named con_name (corresponding to the order returned by evaluate_constraints)

Parameters

**con_name** *(str)* – Name of constraint

Return type

int

**constraint_names**()

Returns an ordered list with the names of all the constraints (corresponding to evaluate_constraints)

**constraints_lb**()

Returns vector of lower bounds for the constraints

Return type

vector-like

**constraints_ub**()

Returns vector of upper bounds for the constraints

Return type

vector-like

**create_new_vector**(vector_type)

Creates a vector of the appropriate length and structure as requested

Parameters

**vector_type** *(str)* – String identifying the appropriate vector to create.

Return type

numpy.ndarray

**eq_constraint_idx**(con_name)

Returns the index of the equality constraint named con_name (corresponding to the order returned by evaluate_eq_constraints)

Parameters

**con_name** *(str)* – Name of constraint

Return type

int
eq_constraint_names()
Returns ordered list with names of equality constraints only (corresponding to evaluate_eq_constraints)

evaluate_constraints(out=None)
Returns the values for the constraints evaluated at the values given for the primal variables in set_primals
   Parameters
   out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.
   Return type
   vector_like

evaluate_eq_constraints(out=None)
Returns the values for the equality constraints evaluated at the values given for the primal variables in set_primals
   Parameters
   out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.
   Return type
   vector_like

evaluate_grad_objective(out=None)
Returns gradient of the objective function evaluated at the values given for the primal variables in set_primals
   Parameters
   out (vector_like, optional) – Output vector. Its type is preserved and it must be of the right shape to hold the output.
   Return type
   vector_like

evaluate_hessian_lag(out=None)
Return the Hessian of the Lagrangian function evaluated at the values given for the primal variables in set_primals and the dual variables in set_duals
   Parameters
   out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the hessian already defined. Optional
   Return type
   matrix_like

evaluate_ineq_constraints(out=None)
Returns the values of the inequality constraints evaluated at the values given for the primal variables in set_primals
   Parameters
   out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.
   Return type
   vector_like

evaluate_jacobian(out=None)
Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals
   Parameters
   out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.
Return type
matrix_like

evaluate_jacobian_eq(out=None)
Returns the Jacobian of the equality constraints evaluated at the values given for the primal variables in
set_primals
Parameters
  out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the
  structure of the jacobian already defined.
Return type
matrix_like

evaluate_jacobian_ineq(out=None)
Returns the Jacobian of the inequality constraints evaluated at the values given for the primal variables in
set_primals
Parameters
  out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the
  structure of the jacobian already defined.
Return type
matrix_like

evaluate_objective()
Returns value of objective function evaluated at the values given for the primal variables in set_primals
Return type
float

get_constraints_scaling()
Return the desired scaling factors to use for the for the constraints. None indicates no scaling. This indicates
potential scaling for the model, but the evaluation methods should return unscaled values
Return type
array-like or None

get_duals()
Get a copy of the values of the dual variables as provided in set_duals. These are the values that will be
used in calls to the evaluation methods.

get_duals_eq()
Get a copy of the values of the dual variables of the equality constraints as provided in set_duals_eq. These
are the values that will be used in calls to the evaluation methods.

get_duals_ineq()
Get a copy of the values of the dual variables of the inequality constraints as provided in set_duals_eq. These
are the values that will be used in calls to the evaluation methods.

get_eq_constraints_scaling()
Return the desired scaling factors to use for the for the equality constraints. None indicates no scaling.
This indicates potential scaling for the model, but the evaluation methods should return unscaled values
Return type
array-like or None

get_ineq_constraints_scaling()
Return the desired scaling factors to use for the for the inequality constraints. None indicates no scaling.
This indicates potential scaling for the model, but the evaluation methods should return unscaled values
Return type
array-like or None
get_obj_factor()
Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used
in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

get_obj_scaling()
Return the desired scaling factor to use for the for the objective function. None indicates no scaling. This
indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type
float or None

get_primals()
Get a copy of the values of the primal variables as provided in set_primals. These are the values that will
be used in calls to the evaluation methods

get_primals_scaling()
Return the desired scaling factors to use for the for the primals. None indicates no scaling. This indicates
potential scaling for the model, but the evaluation methods should return unscaled values

Return type
array-like or None

ineq_constraint_idx(con_name)
Returns the index of the inequality constraint named con_name (corresponding to the order returned by
evaluate_ineq_constraints)

Parameters
  con_name (str) – Name of constraint

Return type
int

ineq_constraint_names()
Returns ordered list with names of inequality constraints only (corresponding to evaluate_ineq_constraints)

ineq_lb()
Returns vector of lower bounds for inequality constraints

Return type
vector-like

ineq_ub()
Returns vector of upper bounds for inequality constraints

Return type
vector-like

init_duals()
Returns vector with initial values for the dual variables of the constraints

init_duals_eq()
Returns vector with initial values for the dual variables of the equality constraints

init_duals_ineq()
Returns vector with initial values for the dual variables of the inequality constraints

init_primals()
Returns vector with initial values for the primal variables

n_constraints()
Returns number of constraints
n_eq_constraints()  
Returns number of equality constraints

n_ineq_constraints()  
Returns number of inequality constraints

n_primals()  
Returns number of primal variables

nnz_hessian_lag()  
Returns number of nonzero values in hessian of the lagrangian function

nnz_jacobian()  
Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_eq()  
Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_ineq()  
Returns number of nonzero values in jacobian of inequality constraints

primal_idx(var_name)  
Returns the index of the primal variable named var_name
Parameters  
var_name (str) – Name of primal variable
Return type  
int

primals_lb()  
Returns vector of lower bounds for the primal variables
Return type  
vector-like

primals_names()  
Returns ordered list with names of primal variables

primals_ub()  
Returns vector of upper bounds for the primal variables
Return type  
vector-like

report_solver_status(status_code, status_message)  
Report the solver status to NLP class using the values for the primals and duals defined in the set methods

set_duals(duals)  
Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hessian_lag)
Parameters  
duals (vector_like) – Vector with the values of dual variables for the equality constraints

set_duals_eq(duals_eq)  
Set the value of the dual variables for the equality constraints to be used in calls to the evaluation methods (hessian_lag)
Parameters  
duals_eq (vector_like) – Vector with the values of dual variables for the equality constraints
set_duels_ineq(duals_ineq)
Set the value of the dual variables for the inequality constraints to be used in calls to the evaluation methods (hessian_lag)

Parameters
- duals_ineq(vector_like) – Vector with the values of dual variables for the inequality constraints

set_obj_factor(obj_factor)
Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

Parameters
- obj_factor(float) – Value of the objective function factor used in the evaluation of the hessian of the lagrangian

set_primals(primals)
Set the value of the primal variables to be used in calls to the evaluation methods

Parameters
- primals(vector_like) – Vector with the values of primal variables.

variable_idx(var_name)
DEPRECATED.

Deprecation since version 6.0.0.dev0: This method has been replaced with primal_idx (will be removed in (or after) 6.0)

variable_names()
DEPRECATED.

Returns ordered list with names of primal variables

Deprecation since version 6.0.0.dev0: This method has been replaced with primals_names (will be removed in (or after) 6.0)

Pyomo NLP Interface

class pyomo.contrib.pynumero.interfaces.pyomo_nlp.PyomoNLP(pyomo_model, nl_file_options=None)
Bases: AslNLP

constraint_names()
Return an ordered list of the Pyomo constraint names in the order corresponding to internal constraint order

constraints_lb()
Returns vector of lower bounds for the constraints

Return type
vector-like

constraints_ub()
Returns vector of upper bounds for the constraints

Return type
vector-like

create_new_vector(vector_type)
Creates a vector of the appropriate length and structure as requested
Parameters
vector_type ({$'primals', 'constraints', 'eq_constraints', 'ineq_constraints',}$) – ‘duals’, ‘duals_eq’, ‘duals_ineq’} String identifying the appropriate vector to create.

Return type
dependarray

equality_constraint_names()
Return an ordered list of the Pyomo ConData names in the order corresponding to the equality constraints.

evaluate_constraints(out=None)
Returns the values for the constraints evaluated at the values given for the primal variables in set_primals

Parameters
out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.

Return type
vector_like

evaluate_eq_constraints(out=None)
Returns the values for the equality constraints evaluated at the values given for the primal variables in set_primals

Parameters
out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.

Return type
vector_like

evaluate_grad_objective(out=None)
Returns gradient of the objective function evaluated at the values given for the primal variables in set_primals

Parameters
out (vector_like, optional) – Output vector. Its type is preserved and it must be of the right shape to hold the output.

Return type
vector_like

evaluate_hessian_lag(out=None)
Return the Hessian of the Lagrangian function evaluated at the values given for the primal variables in set_primals and the dual variables in set_duals

Parameters
out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the hessian already defined. Optional

Return type
matrix_like

evaluate_ineq_constraints(out=None)
Returns the values of the inequality constraints evaluated at the values given for the primal variables in set_primals

Parameters
out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.

Return type
vector_like
evaluate_jacobian\((out=None)\)
Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals

**Parameters**

- **out** (*matrix_like* (e.g., `coo_matrix`), *optional*) – Output matrix with the structure of the jacobian already defined.

**Return type**

`matrix_like`

evaluate_jacobian_eq\((out=None)\)
Returns the Jacobian of the equality constraints evaluated at the values given for the primal variables in set_primals

**Parameters**

- **out** (*matrix_like* (e.g., `coo_matrix`), *optional*) – Output matrix with the structure of the jacobian already defined.

**Return type**

`matrix_like`

evaluate_jacobian_ineq\((out=None)\)
Returns the Jacobian of the inequality constraints evaluated at the values given for the primal variables in set_primals

**Parameters**

- **out** (*matrix_like* (e.g., `coo_matrix`), *optional*) – Output matrix with the structure of the jacobian already defined.

**Return type**

`matrix_like`

evaluate_objective()
Returns value of objective function evaluated at the values given for the primal variables in set_primals

**Return type**

`float`

extract_submatrix_hessian_lag\((pyomo_variables_rows, pyomo_variables_cols)\)
Return the submatrix of the hessian of the lagrangian that corresponds to the list of Pyomo variables provided

**Parameters**

- **pyomo_variables_rows** (*list of Pyomo Var or VarData objects*) – List of Pyomo Var or VarData objects corresponding to the desired rows
- **pyomo_variables_cols** (*list of Pyomo Var or VarData objects*) – List of Pyomo Var or VarData objects corresponding to the desired columns

extract_submatrix_jacobian\((pyomo_variables, pyomo_constraints)\)
Return the submatrix of the jacobian that corresponds to the list of Pyomo variables and list of Pyomo constraints provided

**Parameters**

- **pyomo_variables** (*list of Pyomo Var or VarData objects*) –
- **pyomo_constraints** (*list of Pyomo Constraint or ConstraintData objects*) –

extract_subvector_constraints\((pyomo_constraints)\)
Return the values of the constraints corresponding to the list of Pyomo constraints provided
Parameters

**pyomo_constraints** *(list of Pyomo Constraint or ConstraintData objects)* –

**extract_subvector_grad_objective**(pyomo_variables)
Compute the gradient of the objective and return the entries corresponding to the given Pyomo variables

Parameters

**pyomo_variables** *(list of Pyomo Var or VarData objects)* –

**get_constraint_indices**(pyomo_constraints)
Return the list of indices for the constraints corresponding to the list of Pyomo constraints provided

Parameters

**pyomo_constraints** *(list of Pyomo Constraint or ConstraintData objects)* –

**get_constraints_scaling()**
Return the desired scaling factors to use for the for the constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return *unscaled* values

Return type

array-like or None

**get_duals()**
Get a copy of the values of the dual variables as provided in set_duals. These are the values that will be used in calls to the evaluation methods.

**get_duals_eq()**
Get a copy of the values of the dual variables of the equality constraints as provided in set_duals_eq. These are the values that will be used in calls to the evaluation methods.

**get_duals_ineq()**
Get a copy of the values of the dual variables of the inequality constraints as provided in set_duals_eq. These are the values that will be used in calls to the evaluation methods.

**get_eq_constraints_scaling()**
Return the desired scaling factors to use for the for the equality constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return *unscaled* values

Return type

array-like or None

**get_equality_constraint_indices**(constraints)
Return the list of equality indices for the constraints corresponding to the list of Pyomo constraints provided.

Parameters

**constraints** *(list of Pyomo Constraints or ConstraintData objects)* –

**get_ineq_constraints_scaling()**
Return the desired scaling factors to use for the for the inequality constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return *unscaled* values

Return type

array-like or None

**get_inequality_constraint_indices**(constraints)
Return the list of inequality indices for the constraints corresponding to the list of Pyomo constraints provided.

Parameters

**constraints** *(list of Pyomo Constraints or ConstraintData objects)* –
get_obj_factor()
Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

get_obj_scaling()
Return the desired scaling factor to use for the for the objective function. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

    Return type
      float or None

get_primal_indices(pyomo_variables)
Return the list of indices for the primals corresponding to the list of Pyomo variables provided

    Parameters
      pyomo_variables (list of Pyomo Var or VarData objects) –

get_primals()
Get a copy of the values of the primal variables as provided in set_primals. These are the values that will be used in calls to the evaluation methods

get_primals_scaling()
Return the desired scaling factors to use for the for the primals. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

    Return type
      array-like or None

get_pyomo_constraints()
Return an ordered list of the Pyomo ConData objects in the order corresponding to the primals

get_pyomo_equality_constraints()
Return an ordered list of the Pyomo ConData objects in the order corresponding to the equality constraints.

get_pyomo_inequality_constraints()
Return an ordered list of the Pyomo ConData objects in the order corresponding to the inequality constraints.

get_pyomo_objective()
Return an instance of the active objective function on the Pyomo model. (there can be only one)

get_pyomo_variables()
Return an ordered list of the Pyomo VarData objects in the order corresponding to the primals

ineq_lb()
Returns vector of lower bounds for inequality constraints

    Return type
      vector-like

ineq_ub()
Returns vector of upper bounds for inequality constraints

    Return type
      vector-like

inequality_constraint_names()
Return an ordered list of the Pyomo ConData names in the order corresponding to the inequality constraints.

init_duals()
Returns vector with initial values for the dual variables of the constraints
init_duals_eq()
Returns vector with initial values for the dual variables of the equality constraints

init_duals_ineq()
Returns vector with initial values for the dual variables of the inequality constraints

init_primals()
Returns vector with initial values for the primal variables

load_state_into_pyomo(bound_multipliers=None)

n_constraints()
Returns number of constraints

n_eq_constraints()
Returns number of equality constraints

n_ineq_constraints()
Returns number of inequality constraints

n_primals()
Returns number of primal variables

nnz_hessian_lag()
Returns number of nonzero values in hessian of the lagrangian function

nnz_jacobian()
Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_eq()
Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_ineq()
Returns number of nonzero values in jacobian of inequality constraints

primals_lb()
Returns vector of lower bounds for the primal variables

    Return type
    vector-like

primals_names()
Return an ordered list of the Pyomo variable names in the order corresponding to the primals

primals_ub()
Returns vector of upper bounds for the primal variables

    Return type
    vector-like

pyomo_model()
Return optimization model

report_solver_status(status_code, status_message)
Report the solver status to NLP class using the values for the primals and duals defined in the set methods

set_duals(duals)
Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hess-
ian_lag)
Parameters
duals (vector_like) – Vector with the values of dual variables for the equality constraints

set_duals_eq(duals_eq)
Set the value of the dual variables for the equality constraints to be used in calls to the evaluation methods (hessian_lag)

Parameters
duals_eq (vector_like) – Vector with the values of dual variables for the equality constraints

set_duals_ineq(duals_ineq)
Set the value of the dual variables for the inequality constraints to be used in calls to the evaluation methods (hessian_lag)

Parameters
duals_ineq (vector_like) – Vector with the values of dual variables for the inequality constraints

set_obj_factor(obj_factor)
Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

Parameters
obj_factor (float) – Value of the objective function factor used in the evaluation of the hessian of the lagrangian

set_primals(primals)
Set the value of the primal variables to be used in calls to the evaluation methods

Parameters
primals (vector_like) – Vector with the values of primal variables.

variable_names()
DEPRECATED.

Deprecated since version 6.0.0.dev0: This method has been replaced with primals_names (will be removed in (or after) 6.0)

Projected NLP Interface

class pyomo.contrib.pynumero.interfaces.nlp_projectionsProjectedNLP(original_nlp, primals_ordering)

Bases: _BaseNLPDelegator

constraint_names()
Override this to provide string names for the constraints

constraints_lb()
Returns vector of lower bounds for the constraints

Return type
vector-like

constraints_ub()
Returns vector of upper bounds for the constraints

Return type
vector-like
create_new_vector(vector_type)

Creates a vector of the appropriate length and structure as requested

Parameters

- **vector_type** (dict) – String identifying the appropriate vector to create.

Return type

- vector-like

evaluate_constraints(out=None)

Returns the values for the constraints evaluated at the values given for the primal variables in set_primals

Parameters

- **out** (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.

Return type

- vector_like

evaluate_grad_objective(out=None)

Returns gradient of the objective function evaluated at the values given for the primal variables in set_primals

Parameters

- **out** (vector_like, optional) – Output vector. Its type is preserved and it must be of the right shape to hold the output.

Return type

- vector_like

evaluate_hessian_lag(out=None)

Return the Hessian of the Lagrangian function evaluated at the values given for the primal variables in set_primals and the dual variables in set_duals

Parameters

- **out** (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the hessian already defined. Optional

Return type

- matrix_like

evaluate_jacobian(out=None)

Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals

Parameters

- **out** (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

Return type

- matrix_like

evaluate_objective()

Returns value of objective function evaluated at the values given for the primal variables in set_primals

Return type

- float

get_constraints_scaling()

Return the desired scaling factors to use for the constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type

- array-like or None
get_duals()
Get a copy of the values of the dual variables as provided in set_duals. These are the values that will be used in calls to the evaluation methods.

get_obj_factor()
Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

get_obj_scaling()
Return the desired scaling factor to use for the for the objective function. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

   Return type
       float or None

get_primals()
Get a copy of the values of the primal variables as provided in set_primals. These are the values that will be used in calls to the evaluation methods

get_primals_scaling()
Return the desired scaling factors to use for the for the primal variables. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

   Return type
       array-like or None

init_duals()
Returns vector with initial values for the dual variables of the constraints

init_primals()
Returns vector with initial values for the primal variables

n_constraints()
Returns number of constraints

n_primals()
Returns number of primal variables

nnz_hessian_lag()
Returns number of nonzero values in hessian of the lagrangian function

nnz_jacobian()
Returns number of nonzero values in jacobian of equality constraints

primals_lb()
Returns vector of lower bounds for the primal variables

   Return type
       vector-like

primals_names()
Override this to provide string names for the primal variables

primals_ub()
Returns vector of upper bounds for the primal variables

   Return type
       vector-like

report_solver_status(status_code, status_message)
Report the solver status to NLP class using the values for the primal and duals defined in the set methods
set_duals(duals)
Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hessian_lag)

Parameters

- duals (vector_like) – Vector with the values of dual variables for the equality constraints

set_obj_factor(obj_factor)
Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

Parameters

- obj_factor (float) – Value of the objective function factor used in the evaluation of the hessian of the lagrangian

set_primals(primals)
Set the value of the primal variables to be used in calls to the evaluation methods

Parameters

- primal (vector_like) – Vector with the values of primal variables.

External Grey Box Model

class pyomo.contrib.pynumero.interfaces.external_grey_box.ExternalGreyBoxModel
Bases: object
This is the base class for building external input output models for use with Pyomo and CyIpopt. See the module documentation above, and documentation of individual methods.

There are examples in: pyomo/contrib/pynumero/examples/external_grey_box/react-example/

Most methods are documented in the class itself. However, there are methods that are not implemented in the base class that may need to be implemented to provide support for certain features.

Hessian support:

If you would like to support Hessian computations for your external model, you will need to implement the following methods to support setting the multipliers that are used when computing the Hessian of the Lagrangian.

- set_equality_constraint_multipliers: see documentation in method
- set_output_constraint_multipliers: see documentation in method

You will also need to implement the following methods to evaluate the required Hessian information:

def evaluate_hessian_equality_constraints(self):
Compute the product of the equality constraint multipliers with the hessian of the equality constraints. E.g., y_eq^k is the vector of equality constraint multipliers from set_equality_constraint_multipliers, w_eq(u)=0 are the equality constraints, and u^k are the vector of inputs from set_inputs. This method must return H_eq^k = sum_i (y_eq^k)_i * grad^2_{uu} w_eq(u^k)

def evaluate_hessian_outputs(self):
Compute the product of the output constraint multipliers with the hessian of the outputs. E.g., y_o^k is the vector of output constraint multipliers from set_output_constraint_multipliers, w_o(u) is the function that computes the vector of outputs at the values for the input variables. This method must return H_o^k = sum_i (y_o^k)_i * grad^2_{uu} w_o(u^k)

Examples that show Hessian support are also found in: pyomo/contrib/pynumero/examples/external_grey_box/react-example/

equality_constraint_names()
Provide the list of string names corresponding to any residuals for this external model. These should be in the order corresponding to values returned from evaluate_residuals. Return an empty list if there are no equality constraints.
evaluate_equality_constraints()
Compute the residuals from the model (using the values set in input_values) and return as a numpy array

evaluate_jacobian_equality_constraints()
Compute the derivatives of the residuals with respect to the inputs (using the values set in input_values). This should be a scipy matrix with the rows in the order of the residual names and the cols in the order of the input variables.

evaluate_jacobian_outputs()
Compute the derivatives of the outputs with respect to the inputs (using the values set in input_values). This should be a scipy matrix with the rows in the order of the output variables and the cols in the order of the input variables.

evaluate_outputs()
Compute the outputs from the model (using the values set in input_values) and return as a numpy array

finalize_block_construction(pyomo_block)
Implement this callback to provide any additional specifications to the Pyomo block that is created to represent this external grey box model.

Note that pyomo_block.inputs and pyomo_block.outputs have been created, and this callback provides an opportunity to set initial values, bounds, etc.

generate_equality_constraint_scaling_factors()
This method is called by the solver interface to get desired values for scaling the equality constraints. None means no scaling is desired. Note that, depending on the solver, one may need to set solver options so these factors are used

generate_output_constraint_scaling_factors()
This method is called by the solver interface to get desired values for scaling the constraints with output variables. Returning None means that no scaling of the output constraints is desired. Note that, depending on the solver, one may need to set solver options so these factors are used

input_names()
Provide the list of string names corresponding to the inputs of this external model. These should be returned in the same order that they are to be used in set_input_values.

n_equality_constraints()
This method returns the number of equality constraints. You do not need to overload this method in derived classes.

n_inputs()
This method returns the number of inputs. You do not need to overload this method in derived classes.

n_outputs()
This method returns the number of outputs. You do not need to overload this method in derived classes.

output_names()
Provide the list of string names corresponding to the outputs of this external model. These should be in the order corresponding to values returned from evaluate_outputs. Return an empty list if there are no computed outputs.

set_equality_constraint_multipliers(eq_con_multiplier_values)
This method is called by the solver to set the current values for the multipliers of the equality constraints. The derived class must cache these if necessary for any subsequent calls to evaluate_hessian_equality_constraints.
set_input_values(input_values)

This method is called by the solver to set the current values for the input variables. The derived class must cache these if necessary for any subsequent calls to evaluate_outputs or evaluate_derivatives.

set_output_constraint_multipliers(output_con_multiplier_values)

This method is called by the solver to set the current values for the multipliers of the output constraints. The derived class must cache these if necessary for any subsequent calls to evaluate_hessian_outputs.

Pyomo Grey Box NLP Interface

class pyomo.contrib.pynumerointerfaces.pyomo_nlp.PyomoGreyBoxNLP(pyomo_model)

Bases: NLP

constraint_names()

Override this to provide string names for the constraints

costants_lb()

Returns vector of lower bounds for the constraints

Return type
vector-like

costants_ub()

Returns vector of upper bounds for the constraints

Return type
vector-like

create_new_vector(vector_type)

Creates a vector of the appropriate length and structure as requested

Parameters
vector_type (\{'primals', 'constraints', 'duals'\}) – String identifying the appropriate vector to create.

Return type
vector-like

evaluate_constraints(out=None)

Returns the values for the constraints evaluated at the values given for the primal variables in set_primals

Parameters
out (array_like, optional) – Output array. Its type is preserved and it must be of the right shape to hold the output.

Return type
vector_like

evaluate_eq_constraints(out=None)

evaluate_grad_objective(out=None)

Returns gradient of the objective function evaluated at the values given for the primal variables in set_primals

Parameters
out (vector_like, optional) – Output vector. Its type is preserved and it must be of the right shape to hold the output.

Return type
vector_like
evaluate_hessian_lag(out=None)

Return the Hessian of the Lagrangian function evaluated at the values given for the primal variables in set_primals and the dual variables in set_duals

Parameters

out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the hessian already defined. Optional

Return type

matrix_like

evaluate_jacobian(out=None)

Returns the Jacobian of the constraints evaluated at the values given for the primal variables in set_primals

Parameters

out (matrix_like (e.g., coo_matrix), optional) – Output matrix with the structure of the jacobian already defined.

Return type

matrix_like

evaluate_objective()

Returns value of objective function evaluated at the values given for the primal variables in set_primals

Return type

float

get_constraints_scaling()

Return the desired scaling factors to use for the for the constraints. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type

array-like or None

get_duals()

Get a copy of the values of the dual variables as provided in set_duals. These are the values that will be used in calls to the evaluation methods.

get_duals_eq()

get_obj_factor()

Get the value of the objective function factor as set by set_obj_factor. This is the value that will be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

get_obj_scaling()

Return the desired scaling factor to use for the for the objective function. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type

float or None

get_primals()

Get a copy of the values of the primal variables as provided in set_primals. These are the values that will be used in calls to the evaluation methods

get_primals_scaling()

Return the desired scaling factors to use for the for the primals. None indicates no scaling. This indicates potential scaling for the model, but the evaluation methods should return unscaled values

Return type

array-like or None
get_pyomo_constraints()
    Return an ordered list of the Pyomo ConData objects in the order corresponding to the primals

get_pyomo_objective()
    Return an instance of the active objective function on the Pyomo model. (there can be only one)

get_pyomo_variables()
    Return an ordered list of the Pyomo VarData objects in the order corresponding to the primals

init_duals()
    Returns vector with initial values for the dual variables of the constraints

init_duals_eq()

init_primals()
    Returns vector with initial values for the primal variables

load_state_into_pyomo(bound_multipliers=None)

n_constraints()
    Returns number of constraints

n_eq_constraints()

n_ineq_constraints()

n_primals()
    Returns number of primal variables

nnz_hessian_lag()
    Returns number of nonzero values in hessian of the lagrangian function

nnz_jacobian()
    Returns number of nonzero values in jacobian of equality constraints

nnz_jacobian_eq()

primals_lb()
    Returns vector of lower bounds for the primal variables

    Return type
    vector-like

primals_names()
    Override this to provide string names for the primal variables

primals_ub()
    Returns vector of upper bounds for the primal variables

    Return type
    vector-like

pyomo_model()
    Return optimization model

report_solver_status(status_code, status_message)
    Report the solver status to NLP class using the values for the primals and duals defined in the set methods
set_duals(duals)
Set the value of the dual variables for the constraints to be used in calls to the evaluation methods (hessian_lag)

Parameters
duals (vector_like) – Vector with the values of dual variables for the equality constraints

set_duals_eq(duals)

set_obj_factor(obj_factor)
Set the value of the objective function factor to be used in calls to the evaluation of the hessian of the lagrangian (evaluate_hessian_lag)

Parameters
obj_factor (float) – Value of the objective function factor used in the evaluation of the hessian of the lagrangian

set_primals(primals)
Set the value of the primal variables to be used in calls to the evaluation methods

Parameters
primals (vector_like) – Vector with the values of primal variables.

variable_names()
DEPRECATED.
Deprecated since version 6.0.0.dev0: This method has been replaced with primals_names (will be removed in (or after) 6.0)

PyNumero Linear Solver Interfaces

Linear Solver Base Classes

class pyomo.contrib.pynumero.linalg.base.LinearSolverStatus(value)
    Bases: Enum
    An enumeration.
    error = 3
    max_iter = 5
    not_enough_memory = 1
    singular = 2
    successful = 0
    warning = 4

class pyomo.contrib.pynumero.linalg.base.LinearSolverResults(status: Optional[LinearSolverStatus] = None)
    Bases: object

class pyomo.contrib.pynumero.linalg.base.LinearSolverInterface
    Bases: object
abstract solve(matrix: Union[spmatrix, BlockMatrix], rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

class pyomo.contrib.pynumero.linalg.base.DirectLinearSolverInterface
Bases: LinearSolverInterface

abstract do_back_solve(rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

abstract do_numeric_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True) → LinearSolverResults

abstract do_symbolic_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True) → LinearSolverResults

solve(matrix: Union[spmatrix, BlockMatrix], rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

HSL MA27

class pyomo.contrib.pynumero.linalg.ma27_interface.MA27(cntl_options=None, icntl_options=None, iw_factor=1.2, a_factor=2)
Bases: DirectLinearSolverInterface

do_back_solve(rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) →
    Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

do_numeric_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True) →
    LinearSolverResults

do_symbolic_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True) →
    LinearSolverResults

get_cntl(key)

get_icntl(key)

get_info(key)

increase_memory_allocation(factor)

set_cntl(key, value)

set_icntl(key, value)

solve(matrix: Union[spmatrix, BlockMatrix], rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) →
    Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]
HSL MA57

class pyomo.contrib.pynumero.linalg.ma57_interface.MA57(
    cntl_options=None, icntl_options=None,
    work_factor=1.2, fact_factor=2,
    ifact_factor=2)

    Bases: DirectLinearSolverInterface

do_back_solve(rhs: Union[ndarray, BlockVector],
               raise_on_error: bool = True) →
    Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

do_numeric_factorization(matrix: Union[spmatrix, BlockMatrix],
                           raise_on_error: bool = True) →
    LinearSolverResults

do_symbolic_factorization(matrix: Union[spmatrix, BlockMatrix],
                           raise_on_error: bool = True) →
    LinearSolverResults

    get_cntl(key)

    get_icntl(key)

    get_info(key)

    get_rinfo(key)

    increase_memory_allocation(factor)

    set_cntl(key, value)

    set_icntl(key, value)

    solve(matrix: Union[spmatrix, BlockMatrix],
           rhs: Union[ndarray, BlockVector],
           raise_on_error: bool = True) →
    Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

MUMPS

class pyomo.contrib.pynumero.linalg.mumps_interface.MumpsCentralizedAssembledLinearSolver(
    sym=0, par=1, comm=None, cntl_options=None, icntl_options=None)

    Bases: DirectLinearSolverInterface

    A thin wrapper around pymumps which uses the centralized assembled matrix format. In other words ICNTL(5) = 0 and ICNTL(18) = 0.

    Solve matrix * x = rhs for x.

    See the Mumps documentation for descriptions of the parameters. The section numbers listed below refer to the Mumps documentation for version 5.2.1.

    Parameters

    - sym (int, optional) – See section 5.2.1 of the Mumps documentation
    - par (int, optional) – See section 5.1.3
    - comm (mpi4py comm, optional) – See section 5.1.3
• `cntl_options (dict, optional)` – See section 6.2

• `icntl_options (dict, optional)` – See section 6.1

`do_back_solve(rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]`

Perform back solve with Mumps. Note that both `do_symbolic_factorization` and `do_numeric_factorization` should be called before `do_back_solve`.

**Parameters**

`rhs` *(numpy.ndarray or pyomo.contrib.pynumero.sparse.BlockVector)* – The right hand side in matrix * x = rhs.

**Returns**

`result` – The x in matrix * x = rhs. If rhs is a BlockVector, then, result will be a BlockVector with the same block structure as rhs.

**Return type**

numpy.ndarray or pyomo.contrib.pynumero.sparse.BlockVector

`do_numeric_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True) → LinearSolverResults`

Perform Mumps factorization. Note that `do_symbolic_factorization` should be called before `do_numeric_factorization`.

**Parameters**

`matrix` *(scipy.sparse.spmatrix or pyomo.contrib.pynumero.sparse.BlockMatrix)* – This matrix must have the same nonzero structure as the matrix passed into `do_symbolic_factorization`. The matrix will be converted to coo format if it is not already in coo format. If sym is 1 or 2, the matrix will be converted to lower triangular.

`do_symbolic_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True) → LinearSolverResults`

Perform Mumps analysis.

**Parameters**

`matrix` *(scipy.sparse.spmatrix or pyomo.contrib.pynumero.sparse.BlockMatrix)* – This matrix must have the same nonzero structure as the matrix passed into `do_numeric_factorization`. The matrix will be converted to coo format if it is not already in coo format. If sym is 1 or 2, the matrix will be converted to lower triangular.

`get_cntl(key)`

`get_icntl(key)`

`get_info(key)`

`get_infog(key)`

`get_rinfo(key)`

`get_rinfog(key)`

`increase_memory_allocation(factor)`

`set_cntl(key, value)`

`set_icntl(key, value)`

`solve(matrix: Union[spmatrix, BlockMatrix], rhs: Union[ndarray, BlockVector], raise_on_error: bool = True) → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]`
Scipy

class pyomo.contrib.pynumero.linalg.scipy_interface.ScipyLU
    Bases: DirectLinearSolverInterface
    do_back_solve(rhs: Union[ndarray, BlockVector], raise_on_error: bool = True)  
        → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]
    do_numeric_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True)  
        → LinearSolverResults
    do_symbolic_factorization(matrix: Union[spmatrix, BlockMatrix], raise_on_error: bool = True)  
        → LinearSolverResults
    solve(matrix: Union[spmatrix, BlockMatrix], rhs: Union[ndarray, BlockVector], raise_on_error: bool = True)  
        → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

class pyomo.contrib.pynumero.linalg.scipy_interface.ScipyIterative
    method: Callable
    options=None
    Bases: LinearSolverInterface
    solve(matrix: Union[spmatrix, BlockMatrix], rhs: Union[ndarray, BlockVector], raise_on_error: bool = True)  
        → Tuple[Optional[Union[ndarray, BlockVector]], LinearSolverResults]

16.9.4 Developers

The development team includes:

- Jose Santiago Rodriguez
- Michael Bynum
- Carl Laird
- Bethany Nicholson
- Robby Parker
- John Siirola

16.9.5 Packages built on PyNumero

- https://github.com/Pyomo/pyomo/tree/main/pyomo/contrib/interior_point
- https://github.com/parapint/parapint

16.9.6 Papers utilizing PyNumero

16.10 PyROS Solver

PyROS (Pyomo Robust Optimization Solver) is a metasolver capability within Pyomo for solving non-convex, two-stage optimization models using adjustable robust optimization.

It was developed by Natalie M. Isenberg and Chrysanthos E. Gounaris of Carnegie Mellon University, in collaboration with John D. Sirola of Sandia National Labs. The developers gratefully acknowledge support from the U.S. Department of Energy’s Institute for the Design of Advanced Energy Systems (IDAES).

16.10.1 Methodology Overview

Below is an overview of the type of optimization models PyROS can accommodate.

- PyROS is suitable for optimization models of continuous variables that may feature non-linearities (including non-convexities) in both the variables and uncertain parameters.
- PyROS can handle equality constraints defining state variables, including implicit state variables that cannot be eliminated via reformulation.
- PyROS allows for two-stage optimization problems that may feature both first-stage and second-stage degrees of freedom.

The general form of a deterministic optimization problem that can be passed into PyROS is shown below:

\[
\begin{align*}
\min_{\substack{x \in \mathcal{X}, z \in \mathbb{R}^n, y \in \mathbb{R}^a}} & \quad f_1(x) + f_2(x, z, y; q^0) \\
\text{s.t.} & \quad g_i(x, z, y; q^0) \leq 0 \quad \forall i \in \mathcal{I} \\
& \quad h_j(x, z, y; q^0) = 0 \quad \forall j \in \mathcal{J}
\end{align*}
\]

where:
- \( x \in \mathcal{X} \) are the “design” variables (i.e., first-stage degrees of freedom), where \( \mathcal{X} \subseteq \mathbb{R}^m \) is the feasible space defined by the model constraints that only reference these variables
- \( z \in \mathbb{R}^n \) are the “control” variables (i.e., second-stage degrees of freedom)
- \( y \in \mathbb{R}^a \) are the “state” variables
- \( q \in \mathbb{R}^w \) is the vector of parameters that we shall later consider to be uncertain, and \( q^0 \) is the vector of nominal values associated with those.
- \( f_1(x) \) are the terms of the objective function that depend only on design variables
- \( f_2(x, z, y; q) \) are the terms of the objective function that depend on control and/or state variables
- \( g_i(x, z, y; q) \) is the \( i \)th inequality constraint in set \( \mathcal{I} \) (see Note)
- \( h_j(x, z, y; q) \) is the \( j \)th equality constraint in set \( \mathcal{J} \) (see Note)
Note:

- Applicable bounds on variables $z$ and/or $y$ are assumed to have been incorporated in the set of inequality constraints $\mathcal{I}$.
- A key requirement of PyROS is that each value of $(x, z, q)$ maps to a unique value of $y$, a property that is assumed to be properly enforced by the system of equality constraints $\mathcal{J}$. If such unique mapping does not hold, then the selection of ‘state’ (i.e., not degree of freedom) variables $y$ is incorrect, and one or more of the $y$ variables should be appropriately redesignated to be part of either $x$ or $z$.

In order to cast the robust optimization counterpart formulation of the above model, we shall now assume that the uncertain parameters may attain any realization from within an uncertainty set $\mathcal{Q} \subseteq \mathbb{R}^w$, such that $q^0 \in \mathcal{Q}$. The set $\mathcal{Q}$ is assumed to be closed and bounded, while it can be either continuous or discrete.

Based on the above notation, the form of the robust counterpart addressed in PyROS is shown below:

$$\min \max_{x \in \mathcal{X}, q \in \mathcal{Q}} f_1(x) + f_2(x, z, y, q)$$

s.t. $g_i(x, z, y, q) \leq 0 \quad \forall i \in \mathcal{I}$

$\quad h_j(x, z, y, q) = 0 \quad \forall j \in \mathcal{J}$

In order to solve problems of the above type, PyROS implements the Generalized Robust Cutting-Set algorithm developed in [GRCSPaper].

When using PyROS, please consider citing the above paper.

### 16.10.2 PyROS Required Inputs

The required inputs to the PyROS solver are the following:

- The deterministic optimization model
- List of first-stage (“design”) variables
- List of second-stage (“control”) variables
- List of parameters to be considered uncertain
- The uncertainty set
- Subordinate local and global NLP optimization solvers

Below is a list of arguments that PyROS expects the user to provide when calling the `solve` command. Note how all but the `model` argument must be specified as `kwargs`.

- `model` [ConcreteModel] A `ConcreteModel` object representing the deterministic model.
- `first_stage_variables` [list(Var)] A list of Pyomo `Var` objects representing the first-stage degrees of freedom (design variables) in model.
- `second_stage_variables` [list(Var)] A list of Pyomo `Var` objects representing second-stage degrees of freedom (control variables) in model.
- `uncertain_params` [list(Param)] A list of Pyomo `Param` objects in `deterministic_model` to be considered uncertain. These specified `Param` objects must have the property `mutable=True`.

---

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uncertainty_set

[UncertaintySet] A PyROS UncertaintySet object representing uncertainty in the space of those parameters listed in the uncertain_params object.

local_solver


global_solver


Note: Any variables in the model not specified to be first- or second-stage variables are automatically considered to be state variables.

16.10.3 PyROS Solver Interface

class pyomo.contrib.pyros.PyROS

PyROS (Pyomo Robust Optimization Solver) implementing a generalized robust cutting-set algorithm (GRCS) to solve two-stage NLP optimization models under uncertainty.

solve(model, first_stage_variables, second_stage_variables, uncertain_params, uncertainty_set, local_solver, global_solver, **kwds)

Solve the model.

Parameters

- model (ConcreteModel) – A ConcreteModel object representing the deterministic model, cast as a minimization problem.
- first_stage_variables (List[Var]) – The list of Var objects referenced in model representing the design variables.
- second_stage_variables (List[Var]) – The list of Var objects referenced in model representing the control variables.
- uncertain_params (List[Param]) – The list of Param objects referenced in model representing the uncertain parameters. MUST be mutable. Assumes entries are provided in consistent order with the entries of ‘nominal_uncertain_param_vals’ input.
- uncertainty_set (UncertaintySet) – UncertaintySet object representing the uncertainty space that the final solutions will be robust against.
- local_solver (Solver) – Solver object to utilize as the primary local NLP solver.
- global_solver (Solver) – Solver object to utilize as the primary global NLP solver.

Keyword Arguments

- time_limit – Optional. Default = None. Total allotted time for the execution of the PyROS solver in seconds (includes time spent in sub-solvers). ‘None’ is no time limit.
- tee – Optional. Default = False. Sets the tee for all sub-solvers utilized.
• **load_solution** – Optional. Default = True. Whether or not to load the final solution of PyROS into the model object.

• **objective_focus** – Optional. Default = ObjectiveType.nominal. Choice of objective function to optimize in the master problems. Choices are: ObjectiveType.worst_case, ObjectiveType.nominal. See Note for details.

• **nominal_uncertain_param_vals** – Optional. Default = deterministic model Param values. List of nominal values for all uncertain parameters. Assumes entries are provided in consistent order with the entries of uncertain_params input.

• **decision_rule_order** – Optional. Default = 0. Order of decision rule functions for handling second-stage variable recourse. Choices are: ‘0’ for constant recourse (a.k.a. static approximation), ‘1’ for affine recourse (a.k.a. affine decision rules), ‘2’ for quadratic recourse.

• **solve_master_globally** – Optional. Default = False. ‘True’ for the master problems to be solved with the user-supplied global solver(s); or ‘False’ for the master problems to be solved with the user-supplied local solver(s).

• **max_iter** – Optional. Default = -1. Iteration limit for the GRCS algorithm. ‘-1’ is no iteration limit.

• **robust_feasibility_tolerance** – Optional. Default = 1e-4. Relative tolerance for assessing robust feasibility violation during separation phase.

• **separation_priority_order** – Optional. Default = {}. Dictionary mapping inequality constraint names to positive integer priorities for separation. Constraints not referenced in the dictionary assume a priority of 0 (lowest priority).

• **progress_logger** – Optional. Default = “pyomo.contrib.pyros”. The logger object to use for reporting.

• **backup_local_solvers** – Optional. Default = []. List of additional Solver objects to utilize as backup whenever primary local NLP solver fails to identify solution to a sub-problem.

• **backup_global_solvers** – Optional. Default = []. List of additional Solver objects to utilize as backup whenever primary global NLP solver fails to identify solution to a sub-problem.

• **subproblem_file_directory** – Optional. Path to a directory where subproblem files and logs will be written in the case that a subproblem fails to solve.

• **bypass_local_separation** – This is an advanced option. Default = False. ‘True’ to only use global solver(s) during separation; ‘False’ to use local solver(s) at intermediate separations, using global solver(s) only before termination to certify robust feasibility.

• **bypass_global_separation** – This is an advanced option. Default = False. ‘True’ to only use local solver(s) during separation; however, robustness of the final result will not be guaranteed. Use to expedite PyROS run when global solver(s) cannot (efficiently) solve separation problems.

• **p_robustness** – This is an advanced option. Default = {}. Whether or not to add p-robustness constraints to the master problems. If the dictionary is empty
(default), then p-robustness constraints are not added. See Note for how to specify arguments.

**Note:** Solving the master problems globally (via option `solve_masters_globally=True`) is one of the requirements to guarantee robust optimality; solving the master problems locally can only lead to a robust feasible solution.

**Note:** Selecting worst-case objective (via option `objective_focus=ObjectiveType.worst_case`) is one of the requirements to guarantee robust optimality; selecting nominal objective can only lead to a robust feasible solution, albeit one that has optimized the sum of first- and (nominal) second-stage objectives.

**Note:** To utilize option `p_robustness`, a dictionary of the following form must be supplied via the `karg`: There must be a key (`str`) called ‘rho’, which maps to a non-negative value, where ‘1+rho’ defines a bound for the ratio of the objective that any scenario may exhibit compared to the nominal objective.

### 16.10.4 PyROS Uncertainty Sets

PyROS contains pre-implemented `UncertaintySet` specializations for many types of commonly used uncertainty sets. Additional capabilities for intersecting multiple PyROS `UncertaintySet` objects so as to create custom sets are also provided via the `IntersectionSet` class. Custom user-specified sets can also be defined via the base `UncertaintySet` class.

Mathematical representations of the sets are shown below, followed by the class descriptions.
Table 16.1: PyROS Uncertainty Sets

<table>
<thead>
<tr>
<th>Uncertainty Set Type</th>
<th>Set Representation</th>
</tr>
</thead>
<tbody>
<tr>
<td>BoxSet</td>
<td>$q^u \in \mathbb{R}^n : { q^\ell \leq q^u }$</td>
</tr>
<tr>
<td>CardinalitySet</td>
<td></td>
</tr>
<tr>
<td>$q^0 \in \mathbb{R}^n$</td>
<td></td>
</tr>
<tr>
<td>BudgetSet</td>
<td>$b_i \in \mathbb{R}^L_i$</td>
</tr>
<tr>
<td>FactorModelSet</td>
<td></td>
</tr>
<tr>
<td>$q^0 \in \mathbb{R}^n$</td>
<td></td>
</tr>
<tr>
<td>PolyhedralSet</td>
<td>$Aq^0 \leq b$</td>
</tr>
<tr>
<td>AxisAlignedEllipsoidalSet</td>
<td></td>
</tr>
<tr>
<td>$q^0 \in \mathbb{R}^n$</td>
<td></td>
</tr>
<tr>
<td>EllipsoidalSet</td>
<td></td>
</tr>
<tr>
<td>$q^0 \in \mathbb{R}^n$</td>
<td></td>
</tr>
<tr>
<td>UncertaintySet</td>
<td></td>
</tr>
<tr>
<td>${ q_i(q^0) \leq 0 \quad \forall i \in {1, \ldots, m} }$</td>
<td></td>
</tr>
<tr>
<td>DiscreteScenariosSet</td>
<td></td>
</tr>
<tr>
<td>$q^* \in \mathbb{R}^n \ \forall s \in {0, \ldots, D}$</td>
<td></td>
</tr>
<tr>
<td>IntersectionSet</td>
<td></td>
</tr>
<tr>
<td>$Q_i \subset \mathbb{R}^n \ \forall i \in {1, \ldots, m}$</td>
<td></td>
</tr>
</tbody>
</table>

**Note:** Each of the PyROS uncertainty set classes inherits from the UncertaintySet base class.
PyROS Uncertainty Set Classes

class pyomo.contrib.pyros.uncertainty_sets.BoxSet(bounds)
A hyper-rectangle (a.k.a “box”).
    Parameters
        bounds ((N, 2) array_like) – Lower and upper bounds for each dimension of the set.
    property bounds
        Lower and upper bounds for each dimension of the set.
        The bounds of a BoxSet instance can be changed, such that the dimension of the set remains unchanged.
        Type
            (N, 2) numpy.ndarray
    property dim
        Dimension of the box set.
        Type
            int
    property parameter_bounds
        Uncertain parameter value bounds for the box set.
        Returns
            Box set bounds.
        Return type
            list(tuple)
    point_in_set(point)
        Determine whether a given point lies in the uncertainty set.
        Parameters
            point ((N,) array-like) – Point (parameter value) of interest.
        Returns
            is_in_set – True if the point lies in the uncertainty set, False otherwise.
        Return type
            bool

Notes
This method is invoked at the outset of a PyROS solver call to determine whether a user-specified nominal parameter realization lies in the uncertainty set.

property type
    Brief description of the type of the uncertainty set.
    Type
        str

class pyomo.contrib.pyros.uncertainty_sets.CardinalitySet(origin, positive_deviation, gamma)
A cardinality-constrained (a.k.a. “gamma”) set.
    Parameters
        • origin ((N,) array_like) – Origin of the set (e.g. nominal uncertain parameter values).
        • positive_deviation ((N,) array_like) – Maximal non-negative coordinate deviation from the origin in each dimension.
• \texttt{gamma} (numeric type) – Upper bound for the number of uncertain parameters which may realize their maximal deviations from the origin simultaneously.

\textbf{property dim}

Dimension of the cardinality set.

\textbf{Type}

\texttt{int}

\textbf{property gamma}

Upper bound for the number of uncertain parameters which may maximally deviate from their respective origin values simultaneously. Must be a numerical value ranging from 0 to the set dimension.

Note that mathematically, setting \texttt{gamma} to 0 reduces the set to a singleton containing the center, while setting \texttt{gamma} to the set dimension reduces the set to a hyperrectangle with bounds [origin, origin + positive_deviation].

\textbf{Type}

\texttt{numeric type}

\textbf{property origin}

Origin of the cardinality set (e.g. nominal parameter values).

\textbf{Type}

\texttt{(N,)} \texttt{numpy.ndarray}

\textbf{property parameter_bounds}

Uncertain parameter value bounds for the cardinality set.

\textbf{Returns}

\texttt{parameter_bounds} – A list of 2-tuples of numerical values. Each tuple specifies the uncertain parameter bounds for the corresponding set dimension.

\textbf{Return type}

\texttt{list of tuples}

\textbf{point_in_set(point)}

Determine whether a given point lies in the cardinality set.

\textbf{Parameters}

\texttt{point} \texttt{(N,) array-like} – Point (parameter value) of interest.

\textbf{Returns}

True if the point lies in the set, False otherwise.

\textbf{Return type}

\texttt{bool}

\textbf{property positive_deviation}

Maximal coordinate deviations from the origin in each dimension. All entries are nonnegative.

\textbf{Type}

\texttt{(N,)} \texttt{numpy.ndarray}

\textbf{property type}

Brief description of the type of the uncertainty set.

\textbf{Type}

\texttt{str}

\textbf{class} \texttt{pyomo.contrib.pyros.uncertainty_sets.BudgetSet(budget_membership_mat, rhs_vec)}

A budget set.

\textbf{Parameters}

• \texttt{budget_membership_mat} \texttt{(M, N) array_like} – Incidence matrix of the budget constraints. Each row corresponds to a single budget constraint, and defines which uncertain parameters (which dimensions) participate in that row’s constraint.
- `rhs_vec((M,) array_like)` – Right-hand side values for the budget constraints.

**property budget_membership_mat**

Incidence matrix of the budget constraints. Each row corresponds to a single budget constraint, and defines which uncertain parameters (which dimensions) participate in that row’s constraint.

**Type**

(M, N) numpy.ndarray

**property budget_rhs_vec**

Right-hand side values (upper bounds) for the budget constraints.

**Type**

(M,) numpy.ndarray

**property coefficients_mat**

Coefficient matrix of all polyhedral constraints defining the budget set. Composed from the incidence matrix used for defining the budget constraints and a coefficient matrix for individual uncertain parameter nonnegativity constraints.

This attribute cannot be set. The budget constraint incidence matrix may be altered through the `budget_membership_mat` attribute.

**Type**

(M + N, N) numpy.ndarray

**property dim**

Dimension of the budget set.

**Type**

int

**property parameter_bounds**

Uncertain parameter value bounds for the budget set.

**Returns**

- `parameter_bounds` – A list of 2-tuples of numerical values. Each tuple specifies the uncertain parameter bounds for the corresponding set dimension.

**Return type**

list of tuples

**point_in_set(point)**

Determine whether a given point lies in the uncertainty set.

**Parameters**

- `point ((N,) array-like)` – Point (parameter value) of interest.

**Returns**

- `is_in_set` – True if the point lies in the uncertainty set, False otherwise.

**Return type**

bool
Notes

This method is invoked at the outset of a PyROS solver call to determine whether a user-specified nominal parameter realization lies in the uncertainty set.

**property rhs_vec**

Right-hand side vector for polyhedral constraints defining the budget set. This also includes entries for nonnegativity constraints on the uncertain parameters.

This attribute cannot be set. The right-hand sides for the budget constraints may be modified/accessed through the `budget_rhs_vec` attribute.

**Type**

\((M + N,) \text{numpy.ndarray}\)

**property type**

Brief description of the type of the uncertainty set.

**Type**

`str`

**class pyomo.contrib.pyros.uncertainty_sets.FactorModelSet(origin, number_of_factors, psi_mat, beta)**

A factor model (a.k.a “net-alpha” model) set.

**Parameters**

- `origin` \((N,) \text{array_like}\) – Uncertain parameter values around which deviations are restrained.
- `number_of_factors` \(\text{int}\) – Natural number representing the dimensionality of the space to which the set projects.
- `psi_mat` \((N, number_of_factors) \text{array_like}\) – Matrix with nonnegative entries designating each uncertain parameter’s contribution to each factor. Each row is associated with a separate uncertain parameter. Each column is associated with a separate factor.
- `beta` \(\text{numeric type}\) – Real value between 0 and 1 specifying the fraction of the independent factors that can simultaneously attain their extreme values.

**property beta**

Real number ranging from 0 to 1 representing the fraction of the independent factors that can simultaneously attain their extreme values.

Note that mathematically, setting \(beta = 0\) will enforce that as many factors will be above 0 as there will be below 0 (i.e., “zero-net-alpha” model). Setting \(beta = 1\) produces the hyper-rectangle \([\text{origin} - \psi \cdot e, \text{origin} + \psi \cdot e]\), where \(e\) is a vector of ones.

**Type**

`numeric type`

**property dim**

Dimension of the factor model set.

**Type**

`int`

**property number_of_factors**

Natural number representing the dimensionality of the space to which the set projects.

This attribute is immutable, and may only be set at object construction. Typically, the number of factors is significantly less than the set dimension, but no restriction to that end is imposed here.

**Type**

`int`
property origin
Uncertain parameter values around which deviations are restrained.
Type
(N,) numpy.ndarray

property parameter_bounds
Uncertain parameter value bounds for the factor model set.
Returns
parameter_bounds – A list of 2-tuples of numerical values. Each tuple specifies the uncertain parameter bounds for the corresponding set dimension.
Return type
list of tuples

point_in_set(point)
Determine whether a given point lies in the factor model set.
Parameters
point (N,) array-like – Point (parameter value) of interest.
Returns
True if the point lies in the set, False otherwise.
Return type
bool

property psi_mat
Matrix designating each uncertain parameter’s contribution to each factor. Each row is associated with a separate uncertain parameter. Each column with a separate factor. Every entry of the matrix must be nonnegative.
Type
(N, number_of_factors) numpy.ndarray

property type
Brief description of the type of the uncertainty set.
Type
str

class pyomo.contrib.pyros.uncertainty_sets.PolyhedralSet(lhs_coefficients_mat, rhs_vec)
A bounded convex polyhedron or polytope.
Parameters
• lhs_coefficients_mat (M, N) array_like – Left-hand side coefficients for the linear inequality constraints defining the polyhedral set.
• rhs_vec (M,) array_like – Right-hand side values for the linear inequality constraints defining the polyhedral set.

property coefficients_mat
Coefficient matrix for the (linear) inequality constraints defining the polyhedral set.
In tandem with the rhs_vec attribute, this matrix should be such that the polyhedral set is nonempty and bounded. Such a check is performed only at instance construction.
Type
(M, N) numpy.ndarray

property dim
Dimension of the polyhedral set.
Type
int
property parameter_bounds
Uncertain parameter value bounds for the polyhedral set.
Currently, an empty list, as the bounds cannot, in general, be computed without access to an optimization solver.

def point_in_set(point)
Determine whether a given point lies in the uncertainty set.
Parameters
point (array_like) – Point (parameter value) of interest.
Returns
is_in_set – True if the point lies in the uncertainty set, False otherwise.
Return type
bool

Notes
This method is invoked at the outset of a PyROS solver call to determine whether a user-specified nominal parameter realization lies in the uncertainty set.

property rhs_vec
Right-hand side values (upper bounds) for the (linear) inequality constraints defining the polyhedral set.
Type
(M,) numpy.ndarray

property type
Brief description of the type of the uncertainty set.
Type
str

class pyomo.contrib.pyros.uncertainty_sets.AxisAlignedEllipsoidalSet(center, half_lengths)
An axis-aligned ellipsoid.
Parameters

• center (array_like) – Center of the ellipsoid.
• half_lengths (array_like) – Semi-axis lengths of the ellipsoid.

property center
Center of the ellipsoid.
Type
(N,) numpy.ndarray

property dim
Dimension of the axis-aligned ellipsoidal set.
Type
int

property half_lengths
Semi-axis lengths.
Type
(N,) numpy.ndarray

property parameter_bounds
Uncertain parameter value bounds for the axis-aligned ellipsoidal set.
Returns

**parameter_bounds** – A list of 2-tuples of numerical values. Each tuple specifies the uncertain parameter bounds for the corresponding set dimension.

**Return type**

list of tuples

**point_in_set**(point)

Determine whether a given point lies in the uncertainty set.

**Parameters**

- **point** \((N,)\ array-like\) – Point (parameter value) of interest.

**Returns**

**is_in_set** – True if the point lies in the uncertainty set, False otherwise.

**Return type**

bool

**Notes**

This method is invoked at the outset of a PyROS solver call to determine whether a user-specified nominal parameter realization lies in the uncertainty set.

**property type**

Brief description of the type of the uncertainty set.

**Type**

str

**class** pyomo.contrib.pyros.uncertainty_sets.EllipsoidalSet\((center, shape_matrix, scale=1)\)

A general ellipsoid.

**Parameters**

- **center** \((N,)\ array-like\) – Center of the ellipsoid.
- **shape_matrix** \((N, N)\ array-like\) – A positive definite matrix characterizing the shape and orientation of the ellipsoid.
- **scale** (numeric type, optional) – Square of the factor by which to scale the semi-axes of the ellipsoid (i.e. the eigenvectors of the shape matrix). The default is 1.

**property center**

Center of the ellipsoid.

**Type**

\((N,)\) numpy.ndarray

**property dim**

Dimension of the ellipsoidal set.

**Type**

int

**property parameter_bounds**

Uncertain parameter value bounds for the ellipsoidal set.

**Returns**

**parameter_bounds** – A list of 2-tuples of numerical values. Each tuple specifies the uncertain parameter bounds for the corresponding set dimension.

**Return type**

list of tuples
point_in_set(point)

Determine whether a given point lies in the uncertainty set.

Parameters
point (N,) array-like – Point (parameter value) of interest.

Returns
is_in_set – True if the point lies in the uncertainty set, False otherwise.

Return type
bool

Notes

This method is invoked at the outset of a PyROS solver call to determine whether a user-specified nominal parameter realization lies in the uncertainty set.

property scale

Square of the factor by which to scale the semi-axes of the ellipsoid (i.e. the eigenvectors of the shape matrix).

Type
numeric type

property shape_matrix

A positive definite matrix characterizing the shape and orientation of the ellipsoid.

Type
(N, N) numpy.ndarray

property type

Brief description of the type of the uncertainty set.

Type
str

class pyomo.contrib.pyros.uncertainty_sets.UncertaintySet

An object representing an uncertainty set for a two-stage robust optimization model. Along with a ConcreteModel object representing the corresponding deterministic model formulation, the uncertainty set object may be passed to the PyROS solver to obtain a robust model solution.

An UncertaintySet object should be viewed as merely a container for data needed to parameterize the set it represents, such that the object’s attributes do not, in general, reference the components of a Pyomo modeling object.

abstract property dim

Dimension of the uncertainty set (number of uncertain parameters in a corresponding optimization model of interest).

abstract property parameter_bounds

Bounds for the value of each uncertain parameter constrained by the set (i.e. bounds for each set dimension).

point_in_set(point)

Determine whether a given point lies in the uncertainty set.

Parameters
point (N,) array-like – Point (parameter value) of interest.

Returns
is_in_set – True if the point lies in the uncertainty set, False otherwise.
Return type

    bool

Notes

This method is invoked at the outset of a PyROS solver call to determine whether a user-specified nominal parameter realization lies in the uncertainty set.

class pyomo.contrib.pyros.uncertainty_sets.DiscreteScenarioSet(scenarios)

A discrete set of finitely many uncertain parameter realizations (or scenarios).

Parameters

scenarios((M, N) array_like) – A sequence of M distinct uncertain parameter realizations.

property dim

    Dimension of the discrete scenario set.

    Type

        int

property parameter_bounds

    Uncertain parameter value bounds for the discrete scenario set.

    Returns

        parameter_bounds – A list of 2-tuples of numerical values. Each tuple specifies the uncertain parameter bounds for the corresponding set dimension.

    Return type

        list of tuples

point_in_set(point)

    Determine whether a given point lies in the discrete scenario set.

    Parameters

        point ((N,) array-like) – Point (parameter value) of interest.

    Returns

        True if the point lies in the set, False otherwise.

    Return type

        bool

property scenarios

    Uncertain parameter realizations comprising the set. Each tuple is an uncertain parameter realization.

    Note that the scenarios attribute may be modified, but only such that the dimension of the set remains unchanged.

    Type

        list(tuple)

property type

    Brief description of the type of the uncertainty set.

    Type

        str

class pyomo.contrib.pyros.uncertainty_sets.IntersectionSet(**unc_sets)

    An intersection of a sequence of uncertainty sets, each of which is represented by an UncertaintySet object.

    Parameters

        **uncertainty_sets (dict) – PyROS UncertaintySet objects of which to construct an intersection. At least two uncertainty sets must be provided. All sets must be of the same dimension.
property all_sets
    List of the uncertainty sets of which to take the intersection. Must be of minimum length 2.
    This attribute may be set through any iterable of UncertaintySet objects, and exhibits similar behavior to a list.
    Type
        UncertaintySetList

property dim
    Dimension of the intersection set.
    Type
        int

property parameter_bounds
    Uncertain parameter value bounds for the intersection set.
    Currently, an empty list, as the bounds cannot, in general, be computed without access to an optimization solver.

point_in_set(point)
    Determine whether a given point lies in the intersection set.
    Parameters
        point ((N,) array-like) – Point (parameter value) of interest.
    Returns
        True if the point lies in the set, False otherwise.
    Return type
        bool

property type
    Brief description of the type of the uncertainty set.
    Type
        str

16.10.5 PyROS Usage Example

We will use an example to illustrate the usage of PyROS. The problem we will use is called hydro and comes from the GAMS example problem database in The GAMS Model Library. The model was converted to Pyomo format via the GAMS Convert tool.

This model is a QCQP with 31 variables. Of these variables, 13 represent degrees of freedom, with the additional 18 being state variables. The model features 6 linear inequality constraints, 6 linear equality constraints, 6 non-linear (quadratic) equalities, and a quadratic objective. We have augmented this model by converting one objective coefficient, two constraint coefficients, and one constraint right-hand side into Param objects so that they can be considered uncertain later on.

**Note:** Per our analysis, the hydro problem satisfies the requirement that each value of \((x, z, q)\) maps to a unique value of \(y\), which indicates a proper partition of variables between (first- or second-stage) degrees of freedom and state variables.
Step 0: Import Pyomo and the PyROS Module

In anticipation of using the PyROS solver and building the deterministic Pyomo model:

```python
>>> # === Required import ===
>>> import pyomo.environ as pyo
>>> import pyomo.contrib.pyros as pyros

>>> # === Instantiate the PyROS solver object ===

pyros_solver = pyo.SolverFactory("pyros")
```

Step 1: Define the Deterministic Problem

The deterministic Pyomo model for hydro is shown below.

Note: Primitive data (Python literals) that have been hard-coded within a deterministic model cannot be later considered uncertain, unless they are first converted to `Param` objects within the `ConcreteModel` object. Furthermore, any `Param` object that is to be later considered uncertain must have the property `mutable=True`.

Note: In case modifying the `mutable` property inside the deterministic model object itself is not straight-forward in your context, you may consider adding the following statement after `import pyomo.environ as pyo` but before defining the model object: `pyo.Param.DefaultMutable = True`. Note how this sets the default `mutable` property in all `Param` objects in the ensuing model instance to `True`; consequently, this solution will not work with `Param` objects for which the `mutable=False` property was explicitly enabled inside the model object.

```python
>>> # === Construct the Pyomo model object ===

>>> m = pyo.ConcreteModel()

>>> m.name = "hydro"

>>> # === Define variables ===

>>> m.x1 = pyo.Var(within=pyo.Reals,bounds=(150,1500),initialize=150)
>>> m.x2 = pyo.Var(within=pyo.Reals,bounds=(150,1500),initialize=150)
>>> m.x3 = pyo.Var(within=pyo.Reals,bounds=(150,1500),initialize=150)
>>> m.x4 = pyo.Var(within=pyo.Reals,bounds=(150,1500),initialize=150)
>>> m.x5 = pyo.Var(within=pyo.Reals,bounds=(150,1500),initialize=150)
>>> m.x6 = pyo.Var(within=pyo.Reals,bounds=(150,1500),initialize=150)
>>> m.x7 = pyo.Var(within=pyo.Reals,bounds=(0,1000),initialize=0)
>>> m.x8 = pyo.Var(within=pyo.Reals,bounds=(0,1000),initialize=0)
>>> m.x9 = pyo.Var(within=pyo.Reals,bounds=(0,1000),initialize=0)
>>> m.x10 = pyo.Var(within=pyo.Reals,bounds=(0,1000),initialize=0)
>>> m.x11 = pyo.Var(within=pyo.Reals,bounds=(0,1000),initialize=0)
>>> m.x12 = pyo.Var(within=pyo.Reals,bounds=(0,1000),initialize=0)
>>> m.x13 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
>>> m.x14 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
>>> m.x15 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
>>> m.x16 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
>>> m.x17 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
>>> m.x18 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
>>> m.x19 = pyo.Var(within=pyo.Reals,bounds=(0,None),initialize=0)
```

(continues on next page)
>>> m.x20 = pyo.Var(within=pyo.Reals, bounds=(0, None), initialize=0)
>>> m.x21 = pyo.Var(within=pyo.Reals, bounds=(0, None), initialize=0)
>>> m.x22 = pyo.Var(within=pyo.Reals, bounds=(0, None), initialize=0)
>>> m.x23 = pyo.Var(within=pyo.Reals, bounds=(0, None), initialize=0)
>>> m.x24 = pyo.Var(within=pyo.Reals, bounds=(0, None), initialize=0)
>>> m.x25 = pyo.Var(within=pyo.Reals, bounds=(100000, 100000), initialize=100000)
>>> m.x26 = pyo.Var(within=pyo.Reals, bounds=(60000, 120000), initialize=60000)
>>> m.x27 = pyo.Var(within=pyo.Reals, bounds=(60000, 120000), initialize=60000)
>>> m.x28 = pyo.Var(within=pyo.Reals, bounds=(60000, 120000), initialize=60000)
>>> m.x29 = pyo.Var(within=pyo.Reals, bounds=(60000, 120000), initialize=60000)
>>> m.x30 = pyo.Var(within=pyo.Reals, bounds=(60000, 120000), initialize=60000)
>>> m.x31 = pyo.Var(within=pyo.Reals, bounds=(60000, 120000), initialize=60000)

>>> # === Define parameters ===
>>> m.set_of_params = pyo.Set(initialize=[0, 1, 2, 3])
>>> nominal_values = {0: 82.8 * 0.0016, 1: 4.97, 2: 4.97, 3: 1800}
>>> m.p = pyo.Param(m.set_of_params, initialize=nominal_values, mutable=True)

>>> # === Specify the objective function ===
>>> m.obj = pyo.Objective(expr=m.p[0] * m.x1**2 + 82.8 * 8 * m.x1 + 82.8 * 0.0016 * m.x2**2 + ...
>>> 82.8 * 8 * 8 * m.x2 + 82.8 * 0.0016 * m.x3**2 + 82.8 * 8 * m.x3 + ...
>>> 82.8 * 0.0016 * m.x4**2 + 82.8 * 8 * m.x4 + 82.8 * 0.0016 * m.x5**2 + ...
>>> 82.8 * 8 * m.x5 + 82.8 * 0.0016 * m.x6**2 + 82.8 * 8 * m.x6 + ...
>>> 248400,
>>> ...  
>>> sense=pyo.minimize)

>>> # === Specify the constraints ===
>>> m.c2 = pyo.Constraint(expr=-m.x1 - m.x7 + m.x13 + 1200 <= 0)
>>> m.c3 = pyo.Constraint(expr=-m.x2 - m.x8 + m.x14 + 1500 <= 0)
>>> m.c4 = pyo.Constraint(expr=-m.x3 - m.x9 + m.x15 + 1100 <= 0)
>>> m.c5 = pyo.Constraint(expr=-m.x4 - m.x10 + m.x16 + m.p[3] <= 0)
>>> m.c6 = pyo.Constraint(expr=-m.x5 - m.x11 + m.x17 + 950 <= 0)
>>> m.c7 = pyo.Constraint(expr=-m.x6 - m.x12 + m.x18 + 1300 <= 0)
>>> m.c8 = pyo.Constraint(expr=-12 * m.x19 - m.x25 + m.x26 == 24000)
>>> m.c9 = pyo.Constraint(expr=-12 * m.x20 - m.x26 + m.x27 == 24000)
>>> m.c10 = pyo.Constraint(expr=-12 * m.x21 - m.x27 + m.x28 == 24000)
>>> m.c11 = pyo.Constraint(expr=-12 * m.x22 - m.x28 + m.x29 == 24000)
>>> m.c12 = pyo.Constraint(expr=-12 * m.x23 - m.x29 + m.x30 == 24000)
>>> m.c13 = pyo.Constraint(expr=-12 * m.x24 - m.x30 + m.x31 == 24000)
>>> m.c14 = pyo.Constraint(expr=-8e-5 * m.x7**2 + m.x13 == 0)
>>> m.c15 = pyo.Constraint(expr=-8e-5 * m.x8**2 + m.x14 == 0)
>>> m.c16 = pyo.Constraint(expr=-8e-5 * m.x9**2 + m.x15 == 0)
>>> m.c17 = pyo.Constraint(expr=-8e-5 * m.x10**2 + m.x16 == 0)
>>> m.c18 = pyo.Constraint(expr=-8e-5 * m.x11**2 + m.x17 == 0)
>>> m.c19 = pyo.Constraint(expr=-8e-5 * m.x12**2 + m.x18 == 0)
>>> m.c20 = pyo.Constraint(expr=-4.97 * m.x7 + m.x19 == 330)
>>> m.c21 = pyo.Constraint(expr=-m.p[1] * m.x8 + m.x20 == 330)
>>> m.c22 = pyo.Constraint(expr=-4.97 * m.x9 + m.x21 == 330)
>>> m.c23 = pyo.Constraint(expr=-4.97 * m.x10 + m.x22 == 330)
>>> m.c24 = pyo.Constraint(expr=-m.p[2] * m.x11 + m.x23 == 330)
>>> m.c25 = pyo.Constraint(expr=-4.97 * m.x12 + m.x24 == 330)
Step 2: Define the Uncertainty

First, we need to collect into a list those Param objects of our model that represent potentially uncertain parameters. For purposes of our example, we shall assume uncertainty in the model parameters \((\text{m.p}[0], \text{m.p}[1], \text{m.p}[2], \text{m.p}[3])\), for which we can conveniently utilize the \text{m.p} object (itself an indexed Param object).

```python
# === Specify which parameters are uncertain ===
uncertain_parameters = [m.p]  # We can pass IndexedParams this way to PyROS, or as an
... expanded list per index
```

**Note:** Any Param object that is to be considered uncertain by PyROS must have the property `mutable=True`.

PyROS will seek to identify solutions that remain feasible for any realization of these parameters included in an uncertainty set. To that end, we need to construct an UncertaintySet object. In our example, let us utilize the BoxSet constructor to specify an uncertainty set of simple hyper-rectangular geometry. For this, we will assume each parameter value is uncertain within a percentage of its nominal value. Constructing this specific UncertaintySet object can be done as follows.

```python
# === Define the pertinent data ===
relative_deviation = 0.15
bounds = [(nominal_values[i] - relative_deviation*nominal_values[i], ... nominal_values[i] + relative_deviation*nominal_values[i])
... for i in range(4)]

# === Construct the desirable uncertainty set ===
box_uncertainty_set = pyros.BoxSet(bounds=bounds)
```

Step 3: Solve with PyROS

PyROS requires the user to supply one local and one global NLP solver to be used for solving sub-problems. For convenience, we shall have PyROS invoke BARON as both the local and the global NLP solver.

```python
# === Designate local and global NLP solvers ===
local_solver = pyo.SolverFactory('baron')
global_solver = pyo.SolverFactory('baron')
```

**Note:** Additional solvers to be used as backup can be designated during the solve statement via the config options `backup_local_solvers` and `backup_global_solvers` presented above.

The final step in solving a model with PyROS is to designate the remaining required inputs, namely `first_stage_variables` and `second_stage_variables`. Below, we present two separate cases.
PyROS Termination Conditions

PyROS will return one of six termination conditions upon completion. These termination conditions are tabulated below.

<table>
<thead>
<tr>
<th>Termination Condition</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>pyrosTerminationCondition.robust_optimal</td>
<td>The final solution is robust optimal</td>
</tr>
<tr>
<td>pyrosTerminationCondition.robust_feasible</td>
<td>The final solution is robust feasible</td>
</tr>
<tr>
<td>pyrosTerminationCondition.robust_infeasible</td>
<td>The posed problem is robust infeasible</td>
</tr>
<tr>
<td>pyrosTerminationCondition.max_iter</td>
<td>Maximum number of GRCS iteration reached</td>
</tr>
<tr>
<td>pyrosTerminationCondition.time_out</td>
<td>Maximum number of time reached</td>
</tr>
<tr>
<td>pyrosTerminationCondition.subsolver_error</td>
<td>Unacceptable return status(es) from a user-supplied sub-solver</td>
</tr>
</tbody>
</table>

A Single-Stage Problem

If we choose to designate all variables as either design or state variables, without any control variables (i.e., all degrees of freedom are first-stage), we can use PyROS to solve the single-stage problem as shown below. In particular, let us instruct PyROS that variables \( m.x1 \) through \( m.x6 \), \( m.x19 \) through \( m.x24 \), and \( m.x31 \) correspond to first-stage degrees of freedom.

```python
>>> # === Designate which variables correspond to first- and second-stage degrees of freedom ===
... first_stage_variables = [m.x1, m.x2, m.x3, m.x4, m.x5, m.x6,
...                          m.x19, m.x20, m.x21, m.x22, m.x23, m.x24, m.x31]
... second_stage_variables = []
... # The remaining variables are implicitly designated to be state variables

>>> # === Call PyROS to solve the robust optimization problem ===
... results_1 = pyros_solver.solve(model = m,
...                                first_stage_variables = first_stage_variables,
...                                second_stage_variables = second_stage_variables,
...                                uncertain_params = uncertain_parameters,
...                                uncertainty_set = box_uncertainty_set,
...                                local_solver = local_solver,
...                                global_solver = global_solver,
...                                options = {
...                                  "objective_focus": pyros.ObjectiveType.worst_case,
...                                  "solve_master_globally": True,
...                                  "load_solution": False
...                                })
```

PyROS: Pyomo Robust Optimization Solver ...

INFO: Robust optimal solution identified. Exiting PyROS.

```python
>>> # === Query results ===
... time = results_1.time
... iterations = results_1.iterations
... termination_condition = results_1.pyros_termination_condition

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PyROS Results Object

The results object returned by PyROS allows you to query the following information from the solve call: total iterations of the algorithm iterations, CPU time time, the GRCS algorithm termination condition pyros_termination_condition, and the final objective function value final_objective_value. If the option load_solution = True (default), the variables in the model will be loaded to the solution determined by PyROS and can be obtained by querying the model variables. Note that in the results obtained above, we set load_solution = False. This is to ensure that the next set of runs shown here can utilize the original deterministic model, as the initial point can affect the performance of sub-solvers.

Note: The reported final_objective_value and final model variable values depend on the selection of the option objective_focus. The final_objective_value is the sum of first-stage and second-stage objective functions. If objective_focus = ObjectiveType.nominal, second-stage objective and variables are evaluated at the nominal realization of the uncertain parameters, \( q^0 \). If objective_focus = ObjectiveType.worst_case, second-stage objective and variables are evaluated at the worst-case realization of the uncertain parameters, \( q^{k^*} \) where \( k^* = \arg\max_{k \in \mathcal{K}} f_2(x, z^k, y^k, q^k) \).

An example of how to query these values on the previously obtained results is shown in the code above.

A Two-Stage Problem

For this next set of runs, we will assume that some of the previously designated first-stage degrees of freedom are in fact second-stage ones. PyROS handles second-stage degrees of freedom via the use of decision rules, which is controlled with the config option decision_rule_order presented above. Here, we shall select affine decision rules by setting decision_rule_order to the value of 1.

```python
>>> objective = results_1.final_objective_value
>>> # === Print some results ===
>>> single_stage_final_objective = round(objective,-1)
>>> print("Final objective value: %s" % single_stage_final_objective)
Final objective value: 48367380.0
>>> print("PyROS termination condition: %s" % termination_condition)
PyROS termination condition: pyrosTerminationCondition.robust_optimal
```

```python
>>> # === Define the variable partitioning
>>> first_stage_variables = [m.x5, m.x6, m.x19, m.x22, m.x23, m.x24, m.x31]
>>> second_stage_variables = [m.x1, m.x2, m.x3, m.x4, m.x20, m.x21]
>>> # The remaining variables are implicitly designated to be state variables

>>> # === Call PyROS to solve the robust optimization problem ===
>>> results_2 = pyros_solver.solve(model = m,
... first_stage_variables = first_stage_variables,
... second_stage_variables = second_stage_variables,
... uncertain_params = uncertain_params,
... uncertainty_set = box_uncertainty_set,
... local_solver = local_solver,
... global_solver = global_solver,
... options = {
... "objective_focus": pyros.ObjectiveType.worst_}
```
In this example, when we compare the final objective value in the case of constant decision rules (no second-stage recourse) and affine decision rules, we see there is a ~25% decrease in total objective value.

The Price of Robustness

Using appropriately constructed hierarchies, PyROS allows for the facile comparison of robust optimal objectives across sets to determine the “price of robustness.” For the set we considered here, the BoxSet, we can create such a hierarchy via an array of relative_deviation parameters to define the size of these uncertainty sets. We can then loop through this array and call PyROS within a loop to identify robust solutions in light of each of the specified BoxSet objects.

```python
>>> # This takes a long time to run and therefore is not a doctest
>>> # === An array of maximum relative deviations from the nominal uncertain parameter values to utilize in constructing box sets
>>> relative_deviation_list = [0.00, 0.10, 0.20, 0.30, 0.40]
>>> # === Final robust optimal objectives
>>> robust_optimal_objectives = []
>>> for relative_deviation in relative_deviation_list:
...     bounds = [(nominal_values[i] - relative_deviation*nominal_values[i],
...               nominal_values[i] + relative_deviation*nominal_values[i])
...             for i in range(4)]
...     box_uncertainty_set = pyros.BoxSet(bounds = bounds)
...     results = pyros_solver.solve(model = m,
...                                  first_stage_variables = first_stage_variables,
...                                  second_stage_variables = second_stage_variables,
...                                  uncertain_params = uncertain_parameters,
...                                  uncertainty_set = box_uncertainty_set,
...                                  local_solver = local_solver,
...                                  global_solver = global_solver,
...                                  options = {
...                                 "objective_focus": pyros.ObjectiveType.worst_case,
...                                 "solve_master_globally": True,
...                                 "decision_rule_order": 1
...                                 })
```

(continues on next page)
... if results.pyros_termination_condition != pyros.pyrosTerminationCondition.robust_optimal:
...     print("This instance didn't solve to robust optimality.")
...     robust_optimal_objective.append("-----")
... else:
...     robust_optimal_objectives.append(str(results.final_objective_value))

For this example, we obtain the following price of robustness results:

<table>
<thead>
<tr>
<th>Uncertainty Set Size (+/-)</th>
<th>Robust Optimal Objective</th>
<th>% Increase</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.00</td>
<td>35,837,659.18</td>
<td>0.00 %</td>
</tr>
<tr>
<td>0.10</td>
<td>36,135,191.59</td>
<td>0.82 %</td>
</tr>
<tr>
<td>0.20</td>
<td>36,437,979.81</td>
<td>1.64 %</td>
</tr>
<tr>
<td>0.30</td>
<td>43,478,190.92</td>
<td>17.57 %</td>
</tr>
<tr>
<td>0.40</td>
<td>robust_infeasible</td>
<td>—–</td>
</tr>
</tbody>
</table>

Note how, in the case of the last uncertainty set, we were able to utilize PyROS to show the robust infeasibility of the problem.

° Relative Deviation from Nominal Realization

x Relative to Deterministic Optimal Objective

This clearly illustrates the impact that the uncertainty set size can have on the robust optimal objective values. Price of robustness studies like this are easily implemented using PyROS.

**Warning:** PyROS is still under a beta release. Please provide feedback and/or report any problems by opening an issue on the Pyomo GitHub page.

### 16.11 Sensitivity Toolbox

The sensitivity toolbox provides a Pyomo interface to sIPOPT and k_aug to very quickly compute approximate solutions to nonlinear programs with a small perturbation in model parameters.

See the sIPOPT documentation or the following paper for additional details:


The details of *k_aug* can be found in the following link:

### 16.11.1 Using the Sensitivity Toolbox

We will start with a motivating example:

\[
\begin{align*}
\min & \quad x_1^2 + x_2^2 + x_3^2 \\
\text{s.t.} & \quad 6x_1 + 3x_2 + 2x_3 - p_1 = 0 \\
& \quad p_2x_1 + x_2 - x_3 - 1 = 0 \\
& \quad x_1, x_2, x_3 \geq 0
\end{align*}
\]

Here \(x_1, x_2,\) and \(x_3\) are the decision variables while \(p_1\) and \(p_2\) are parameters. At first, let’s consider \(p_1 = 4.5\) and \(p_2 = 1.0\). Below is the model implemented in Pyomo.

```python
# Import Pyomo and the sensitivity toolbox
>>> from pyomo.environ import *
>>> from pyomo.contrib.sensitivity_toolbox.sens import sensitivity_calculation

# Create a concrete model
>>> m = ConcreteModel()

# Define the variables with bounds and initial values
>>> m.x1 = Var(initialize = 0.15, within=NonNegativeReals)
>>> m.x2 = Var(initialize = 0.15, within=NonNegativeReals)
>>> m.x3 = Var(initialize = 0.0, within=NonNegativeReals)

# Define the parameters
>>> m.eta1 = Param(initialize=4.5,mutable=True)
>>> m.eta2 = Param(initialize=1.0,mutable=True)

# Define the constraints and objective
>>> m.const1 = Constraint(expr=6*m.x1+3*m.x2+2*m.x3-m.eta1 ==0)
>>> m.const2 = Constraint(expr=m.eta2*m.x1+m.x2-m.x3-1 ==0)
>>> m.cost = Objective(expr=m.x1**2+m.x2**2+m.x3**2)
```

The solution of this optimization problem is \(x^*_1 = 0.5, x^*_2 = 0.5,\) and \(x^*_3 = 0.0\). But what if we change the parameter values to \(\hat{p}_1 = 4.0\) and \(\hat{p}_2 = 1.0?\) Is there a quick way to approximate the new solution \(\hat{x}^*_1, \hat{x}^*_2,\) and \(\hat{x}^*_3?\) Yes! This is the main functionality of siPOPT and k_aug.

Next we define the perturbed parameter values \(\hat{p}_1\) and \(\hat{p}_2:\n
```python
>>> m.perturbed_eta1 = Param(initialize = 4.0)
>>> m.perturbed_eta2 = Param(initialize = 1.0)
```

And finally we call sIPOPT or k_aug:

```python
>>> m_sioppt = sensitivity_calculation('sioppt', m, [m.eta1, m.eta2], [m.perturbed_eta1, m.perturbed_eta2], tee=False)
>>> m_kaug_dsdp = sensitivity_calculation('k_aug', m, [m.eta1, m.eta2], [m.perturbed_eta1, m.perturbed_eta2], tee=False)
```

The first argument specifies the method, either ‘sioppt’ or ‘k_aug’. The second argument is the Pyomo model. The third argument is a list of the original parameters. The fourth argument is a list of the perturbed parameters. It’s important that these two lists are the same length and in the same order.

First, we can inspect the initial point:
Next, we inspect the solution $x_1^*$, $x_2^*$, and $x_3^*$:

```
# Solution with the original parameter values:
>>> print("Objective = %0.3f" % m_sipopt.cost())
Objective = 0.500
>>> print("x1 = %0.3f" % m_sipopt.x1())
x1 = 0.500
>>> print("x2 = %0.3f" % m_sipopt.x2())
x2 = 0.500
>>> print("x3 = %0.3f" % m_sipopt.x3())
x3 = 0.000
```

Note that k_aug does not save the solution with the original parameter values. Finally, we inspect the approximate solution $\hat{x}_1^*$, $\hat{x}_2^*$, and $\hat{x}_3^*$:

```
# *sIPOPT*
# New parameter values:
>>> print("eta1 = %0.3f" % m_sipopt.perturbed_eta1())
eta1 = 4.000
>>> print("eta2 = %0.3f" % m_sipopt.perturbed_eta2())
eta2 = 1.000

# (Approximate) solution with the new parameter values:
>>> x1 = m_sipopt.sens_sol_state_1[m_sipopt.x1]
>>> x2 = m_sipopt.sens_sol_state_1[m_sipopt.x2]
>>> x3 = m_sipopt.sens_sol_state_1[m_sipopt.x3]
>>> print("Objective = %0.3f" % (x1**2 + x2**2 + x3**2))
Objective = 0.556
>>> print("x1 = %0.3f" % x1)
```

(continues on next page)
x1 = 0.333

```python
>>> print("x2 = %0.3f" % x2)
x2 = 0.667
```

```python
>>> print("x3 = %0.3f" % x3)
x3 = -0.000
```

# *k_aug*

# New parameter values:

```python
>>> print("eta1 = %0.3f" % m_kaug_dsdp.perturbed_eta1())
eta1 = 4.000
```

```python
>>> print("eta2 = %0.3f" % m_kaug_dsdp.perturbed_eta2())
eta2 = 1.000
```

# (Approximate) solution with the new parameter values:

```python
>>> x1 = m_kaug_dsdp.x1()
>>> x2 = m_kaug_dsdp.x2()
>>> x3 = m_kaug_dsdp.x3()
```

```python
>>> print("Objective = %0.3f" % (x1**2 + x2**2 + x3**2))
Objective = 0.556
```

```python
>>> print("x1 = %0.3f" % x1)
x1 = 0.333
```

```python
>>> print("x2 = %0.3f" % x2)
x2 = 0.667
```

```python
>>> print("x3 = %0.3f" % x3)
x3 = -0.000
```

### 16.11.2 Installing sIPOPT and k_aug

The sensitivity toolbox requires either sIPOPT or k_aug to be installed and available in your system PATH. See the sIPOPT and k_aug documentation for detailed instructions:

- [sIPOPT documentation](https://coin-or.github.io/Ipopt/INSTALL.html)
- [k_aug documentation](https://projects.coin-or.org/Ipopt/wiki/sIpopt)
- [CoinBrew](https://coin-or.github.io/coinbrew/)
- [GitHub repository](https://github.com/dthierry/k_aug)

**Note:** If you get an error that `ipopt_sens` or `k_aug` and `dot_sens` cannot be found, double check your installation and make sure the build directories containing the executables were added to your system PATH.
16.11.3 Sensitivity Toolbox Interface

```python
pyomo.contrib.sensitivity_toolbox.sens.sensitivity_calculation(
    method, instance, paramList,
    perturbList, cloneModel=True,
    tee=False, keepfiles=False,
    solver_options=None)
```

This function accepts a Pyomo ConcreteModel, a list of parameters, and their corresponding perturbation list. The model is then augmented with dummy constraints required to call sipopt or k_aug to get an approximation of the perturbed solution.

**Parameters**

- `method` (string) – ‘sipopt’ or ‘k_aug’
- `instance` (Block) – pyomo block or model object
- `paramSubList` (list) – list of mutable parameters or fixed variables
- `perturbList` (list) – list of perturbed parameter values
- `cloneModel` (bool, optional) – indicator to clone the model. If set to False, the original model will be altered
- `tee` (bool, optional) – indicator to stream solver log
- `keepfiles` (bool, optional) – preserve solver interface files
- `solver_options` (dict, optional) – Provides options to the solver (also the name of an attribute)

**Return type**
The model that was manipulated by the sensitivity interface

16.12 Trust Region Framework Method Solver

The Trust Region Framework (TRF) method solver allows users to solve hybrid glass box/black box optimization problems in which parts of the system are modeled with open, equation-based models and parts of the system are black boxes. This method utilizes surrogate models that substitute high-fidelity models with low-fidelity basis functions, thus avoiding the direct implementation of the large, computationally expensive high-fidelity models. This is done iteratively, resulting in fewer calls to the computationally expensive functions.

This module implements the method from Yoshio & Biegler [Yoshio & Biegler, 2021] and represents a rewrite of the original 2018 implementation of the algorithm from Eason & Biegler [Eason & Biegler, 2018].

In the context of this updated module, black box functions are implemented as Pyomo External Functions.

This work was conducted as part of the Institute for the Design of Advanced Energy Systems (IDAES) with support through the Simulation-Based Engineering, Crosscutting Research Program within the U.S. Department of Energy’s Office of Fossil Energy and Carbon Management.
16.12.1 Methodology Overview

The formulation of the original hybrid problem is:

\[
\begin{align*}
\min & \quad f(z, w, d(w)) \\
\text{s.t.} & \quad h(z, w, d(w)) = 0 \\
& \quad g(z, w, d(w)) \leq 0
\end{align*}
\]

where:

- \( w \in \mathbb{R}^m \) are the inputs to the external functions
- \( z \in \mathbb{R}^n \) are the remaining decision variables (i.e., degrees of freedom)
- \( d(w) : \mathbb{R}^m \rightarrow \mathbb{R}^p \) are the outputs of the external functions as a function of \( w \)
- \( f, h, g, d \) are all assumed to be twice continuously differentiable

This formulation is reworked to separate all external function information as follows to enable the usage of the trust region method:

\[
\begin{align*}
\min_x & \quad f(x) \\
\text{s.t.} & \quad h(x) = 0 \\
& \quad g(x) \leq 0 \\
& \quad y = d(w)
\end{align*}
\]

where:

- \( y \in \mathbb{R}^p \) are the outputs of the external functions
- \( x^T = [w^T, y^T, z^T] \) is a set of all inputs and outputs

Using this formulation and a user-supplied low-fidelity/ideal model basis function \( b(w) \), the algorithm iteratively solves subproblems using the surrogate model:

\[
r_k(w) = b(w) + (d(w_k) - b(w_k)) + (\nabla d(w_k) - \nabla b(w_k))^T (w - w_k)
\]

This acts similarly to Newton’s method in that small, incremental steps are taken towards an optimal solution. At each iteration, the current solution of the subproblem is compared to the previous solution to ensure that the iteration has moved in a direction towards an optimal solution. If not true, the step is rejected. If true, the step is accepted and the surrogate model is updated for the next iteration.

When using TRF, please consider citing the above papers.

16.12.2 TRF Inputs

The required inputs to the TRF solve method are the following:

- The optimization model
- List of degree of freedom variables within the model

The optional input to the TRF solve method is the following:

- The external function surrogate model rule (“basis function”)
16.12.3 TRF Solver Interface

Note: The keyword arguments can be updated at solver instantiation or later when the `solve` method is called.

class pyomo.contrib.trustregion.TRF.TrustRegionSolver(**kwds)


`solve`(model, degrees_of_freedom_variables, ext_fcn_surrogate_map_rule=None, **kwds)

This method calls the TRF algorithm.

Parameters

- `model` (ConcreteModel) – The model to be solved using the Trust Region Framework.

- `degrees_of_freedom_variables` (List of Vars) – User-supplied input. The user must provide a list of vars which are the degrees of freedom or decision variables within the model.

- `ext_fcn_surrogate_map_rule` (Function, optional) – In the 2020 Yoshio/Biegler paper, this is referred to as the basis function $b(w)$. This is the low-fidelity model with which to solve the original process model problem and which is integrated into the surrogate model. The default is 0 (i.e., no basis function rule.)

Keyword Arguments

- `solver` – Solver to use. Default = ipopt.

- `keepfiles` – Optional. Whether or not to write files of sub-problems for use in debugging. Default = False.

- `tee` – Optional. Sets the `tee` for sub-solver(s) utilized. Default = False.

- `verbose` – Optional. When True, print each iteration’s relevant information to the console as well as to the log. Default = False.

- `trust_radius` – Initial trust region radius $\delta_0$. Default = 1.0.

- `minimum_radius` – Minimum allowed trust region radius $\delta_{\text{min}}$. Default = 1e-6.

- `maximum_radius` – Maximum allowed trust region radius. If trust region radius reaches maximum allowed, solver will exit. Default = 100 * trust_radius.

- `maximum_iterations` – Maximum allowed number of iterations. Default = 50.

- `feasibility_termination` – Feasibility measure termination tolerance $\epsilon_{\theta}$. Default = 1e-5.

- `step_size_termination` – Step size termination tolerance $\epsilon_{s}$. Matches the feasibility termination tolerance by default.

- `minimum_feasibility` – Minimum feasibility measure $\theta_{\text{min}}$. Default = 1e-4.

- `switch_condition_kappa_theta` – Switching condition parameter $\kappa_{\theta}$. Contained in open set (0, 1). Default = 0.1.

- `switch_condition_gamma_s` – Switching condition parameter $\gamma_{s}$. Must satisfy: $\gamma_{s} > 1/(1+\mu)$ where $\mu$ is contained in set (0, 1]. Default = 2.0.
Pyomo Documentation, Release 6.4.3

- **radius_update_param** _gamma_c_ – Lower trust region update parameter _gamma_c_. Default = 0.5.
- **radius_update_param** _gamma_e_ – Upper trust region update parameter _gamma_e_. Default = 2.5.
- **ratio_test_param** _eta_ _1_ – Lower ratio test parameter _eta_ _1_. Must satisfy: 0 < _eta_ _1_ <= _eta_ _2_ < 1. Default = 0.05.
- **ratio_test_param** _eta_ _2_ – Lower ratio test parameter _eta_ _2_. Must satisfy: 0 < _eta_ _1_ <= _eta_ _2_ < 1. Default = 0.2.
- **maximum_feasibility** – Maximum allowable feasibility measure _theta_max_. Parameter for use in filter method. Default = 50.0.
- **param_filter_gamma_theta** – Fixed filter parameter _gamma_theta_ within (0, 1). Default = 0.1
- **param_filter_gamma_f** – Fixed filter parameter _gamma_f_ within (0, 1). Default = 0.01

### 16.12.4 TRF Usage Example

Two examples can be found in the examples subdirectory. One of them is implemented below.

**Step 0: Import Pyomo**

```python
>>> # === Required imports ===
>>> import pyomo.environ as pyo
```

**Step 1: Define the external function and its gradient**

```python
>>> # === Define a 'black box' function and its gradient ===
>>> def ext_fcn(a, b):
...    return pyo.sin(a - b)
>>> def grad_ext_fcn(args, fixed):
...    a, b = args[:2]
...    return [ pyo.cos(a - b), -pyo.cos(a - b) ]
```

**Step 2: Create the model**

```python
>>> # === Construct the Pyomo model object ===
>>> def create_model():
...    m = pyo.ConcreteModel()
...    m.name = 'Example 1: Eason'
...    m.z = pyo.Var(range(3), domain=pyo.Reals, initialize=2.)
...    m.x = pyo.Var(range(2), initialize=2.)
...    m.x[1] = 1.0
...    m.ext_fcn = pyo.ExternalFunction(ext_fcn, grad_ext_fcn)
...```

(continues on next page)
... m.obj = pyo.Objective(
... expr=(m.z[0]-1.0)**2 + (m.z[0]-m.z[1])**2 + (m.z[2]-1.0)**2 \
... + (m.x[0]-1.0)**4 + (m.x[1]-1.0)**6
... )
... m.c1 = pyo.Constraint(
... expr=m.x[0] * m.z[0]**2 + m.ext_fcn(m.x[0], m.x[1]) == 2*pyo.sqrt(2.0)
... )
... m.c2 = pyo.Constraint(expr=m.z[2]**4 * m.z[1]**2 + m.z[1] == 8+pyo.sqrt(2.0))
... return m

>>> model = create_model()

**Step 3: Solve with TRF**

**Note:** Reminder from earlier that the `solve` method requires the user pass the model and a list of variables which represent the degrees of freedom in the model. The user may also pass a low-fidelity/ideal model (or “basis function”) to this method to improve convergence.

```python
>>> # === Instantiate the TRF solver object ===
>>> trf_solver = pyo.SolverFactory('trustregion')
>>> # === Solve with TRF ===
>>> result = trf_solver.solve(model, [model.z[0], model.z[1], model.z[2]])
EXIT: Optimal solution found.
...```

The `solve` method returns a clone of the original model which has been run through TRF algorithm, thus leaving the original model intact.

**Warning:** TRF is still under a beta release. Please provide feedback and/or report any problems by opening an issue on the Pyomo GitHub page.

Contributed Pyomo interfaces to other packages:
16.13 MC++ Interface

The Pyomo-MC++ interface allows for bounding of factorable functions using the MC++ library developed by the OMEGA research group at Imperial College London. Documentation for MC++ may be found on the MC++ website.

16.13.1 Default Installation

Pyomo now supports automated downloading and compilation of MC++. To install MC++ and other third party compiled extensions, run:

```
pyomo download-extensions
pyomo build-extensions
```

To get and install just MC++, run the following commands in the `pyomo/contrib/mcpp` directory:

```
python getMCPP.py
python build.py
```

This should install MC++ to the pyomo plugins directory, by default located at `$HOME/.pyomo/`.

16.13.2 Manual Installation

Support for MC++ has only been validated by Pyomo developers using Linux and OSX. Installation instructions for the MC++ library may be found on the MC++ website.

We assume that you have installed MC++ into a directory of your choice. We will denote this directory by `$MCPP_PATH`. For example, you should see that the file `$MCPP_PATH/INSTALL` exists.

Navigate to the `pyomo/contrib/mcpp` directory in your pyomo installation. This directory should contain a file named `mcppInterface.cpp`. You will need to compile this file using the following command:

```
g++ -I $MCPP_PATH/src/3rdparty/fadbad++ -I $MCPP_PATH/src/mc -I /usr/include/python3.7 -fPIC -O2 -c mcppInterface.cpp
```

This links the MC++ required library FADBAD++, MC++ itself, and Python to compile the Pyomo-MC++ interface. If successful, you will now have a file named `mcppInterface.o` in your working directory. If you are not using Python 3.7, you will need to link to the appropriate Python version. You now need to create a shared object file with the following command:

```
g++ -shared mcppInterface.o -o mcppInterface.so
```

You may then test your installation by running the test file:

```
python test_mcpp.py
```
16.14 z3 SMT Sat Solver Interface

The z3 Satisfiability Solver interface can convert pyomo variables and expressions for use with the z3 Satisfiability Solver.

16.14.1 Installation

z3 is required for use of the Sat Solver can be installed via the command

```
pip install z3-solver
```

16.14.2 Using z3 Sat Solver

To use the sat solver define your pyomo model as usual:

```
Required import
>>> from pyomo.environ import *
>>> from pyomo.contrib.satsolver.satsolver import SMTSatSolver

Create a simple model
>>> m = ConcreteModel()
>>> m.x = Var()
>>> m.y = Var()
>>> m.obj = Objective(expr=m.x**2 + m.y**2)
>>> m.c = Constraint(expr=m.y >= -2*m.x + 5)

Invoke the sat solver using optional argument model to automatically process pyomo model
>>> is_feasible = SMTSatSolver(model = m).check()
```

Contributed packages distributed independently of Pyomo, but accessible through `pyomo.contrib`:

- `pyomo.contrib.simplemodel`
The following is list of software packages that utilize or build off of Pyomo. This is certainly not a comprehensive list.\footnote{Please note that the Pyomo team does not evaluate or endorse the packages listed above.}

### 17.1 Modeling Extensions

<table>
<thead>
<tr>
<th>Package Name</th>
<th>Link</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Coramin</td>
<td><a href="https://github.com/coramin/coramin">https://github.com/coramin/coramin</a></td>
<td>A suite of tools for developing MINLP algorithms</td>
</tr>
<tr>
<td>PAO</td>
<td><a href="https://github.com/or-fusion/pao">https://github.com/or-fusion/pao</a></td>
<td>Formulation and solution of multilevel optimization problems</td>
</tr>
</tbody>
</table>

### 17.2 Solvers and Solution Strategies

<table>
<thead>
<tr>
<th>Package Name</th>
<th>Link</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Galini</td>
<td><a href="https://github.com/cog-imperial/galini">https://github.com/cog-imperial/galini</a></td>
<td>An extensible, Python-based MIQCQP Solver</td>
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<td>mpi-sppy</td>
<td><a href="https://github.com/pyomo/mpi-sppy">https://github.com/pyomo/mpi-sppy</a></td>
<td>Parallel solution of stochastic programming problems</td>
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<td>Suspect</td>
<td><a href="https://github.com/cog-imperial/suspect">https://github.com/cog-imperial/suspect</a></td>
<td>FBBT and convexity detection</td>
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17.3 Domain-Specific Applications

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<td><a href="https://github.com/sandialabs/chama">https://github.com/sandialabs/chama</a></td>
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<td>Egret</td>
<td><a href="https://github.com/grid-parity-exchange/egret">https://github.com/grid-parity-exchange/egret</a></td>
<td>Formulation and solution of unit commitment and optimal power flow problems</td>
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<td>Prescient</td>
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<td>Python for Power system Analysis</td>
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The Pyomo home page provides resources for Pyomo users:
• http://pyomo.org

Pyomo development is hosted at GitHub:
• https://github.com/Pyomo/pyomo

See the Pyomo Forum for online discussions of Pyomo:
• http://groups.google.com/group/pyomo-forum/
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