

COMP331/557: Optimisation

An Introduction to Gurobi¹

1. Login to the Linux system through Windows:

- Login to Windows using your university account.
- Open the application **MobaXterm Personal Edition**.
(It will be on your desktop, otherwise search for it in the "Search Windows" bar)
- Click on the button **Session** (top left corner).
- In the new window that appears, click on the button **SSH**. In the *Basic SSH Settings*, in the *Remote host** bar, type: "XXX.csc.liv.ac.uk" (without the quotes), where XXX is an element from {lxfarm01, ..., lxfarm08}.
- A terminal (shell) should automatically open in your screen where you will be asked to "Login as". Give your departmental account this time.

2. Create a directory (folder):

- 'pwd': shows your home directory,
- 'ls': shows the content of the current directory,
- 'mkdir COMP557': creates a new directory with name "COMP557",
- 'cd namefolder': redirects you to the folder with name "namefolder".

3. Play around with Python

- type `python` to start python shell
- to quit python shell type `quit()`

4. Download an lp file and save it to the folder "COMP557" you just created:

Easy way:

- Go to the COMP557 directory.
- `cp /opt/gurobi751/linux64/examples/data/coins.lp .`

Alternative way:

- Create a new Text Document file "coins.txt" and save it in your Desktop.
- Go to the website "Gurobi.com" and search for "The model file".
- Copy and paste this to the Desktop file "coins.txt" you created.
- Next to your terminal, there is a list with your account files. Drag the "coins.txt" from your desktop into the folder "COMP557". Rename it as "coins.lp".
- Now you are ready to run Gurobi.

¹For more on Gurobi, check: <http://www.gurobi.com/resources/seminars-and-videos/seminars-videos>.

5. Basic Gurobi commands:

- `'gurobi'`: starts the LP solver Gurobi,
- `'m=read("test.lp")'`: reads the file "test.lp" into the Model m,
- `'m.optimize()'`: computes optimal solution
- `'m.printStats()'`: shows the statistics of m (LP from "test.lp"),
- `'m.getVars()'`: returns a list with the names of all variables,
- `'m.getVars()[0]'`: returns the variable in position 0,
- `'m.getConstrs()'`: returns a list with the names of all constraints,
- `'m.getConstrs()[0]'`: returns the constraint in position 0,
- `'m.printAttr("X")'`: returns the variables with nonzero values in the optimal solution,
- `'m.printAttr("X","b*")'`: returns all the variables, beginning with 'b', with nonzero values in the optimal solution,

6. Further resources:

- Short LP file documentation:
http://www.gurobi.com/documentation/7.5/refman/lp_format.html
- Creating Model from scratch and using Gurobi in a Python script:
<http://cgi.csc.liv.ac.uk/~gairing/COMP557/slides/gurobi.pdf>