Linking GAMS to Solvers
Using COIN-OSI

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Outline

• Background & motivation
• Common agenda: COIN & GAMS
• GAMS/COIN links
  – Helper class for GAMS models
  – Requirements for GAMS solvers
• Future work
  – Nonlinear extensions
  – Model interface in addition to solver
Background

• GAMS has been and remains *user-focused*
  – User needs trump solver conventions
  – Focus on the model, not on the solver

• Typical user expectations:
  – “out-of-the-box” installation
  – GAMS solver conventions (e.g. optcr, reslim)
  – Tech support when things don’t work well
Why add COIN?

- Offer something to non-typical users
  - Willing & able to build solvers themselves
  - Don’t require GAMS conventions or support
- Does not destroy existing markets
  - Preserves the value of our existing systems
- Can be done easily
- A good start on further development
COIN Agenda (Ralphs)

• Accelerate the pace of R&D
  – Reuse instead of reinvent.
  – Reduce dev. time & increase robustness.
  – Increase interoperability (open standards).

• Define standards and interfaces
  – Peer reviewed and freely available

• Provide tools for practitioners
Re-use? What’s that?!?

Solver links
Baron
......
......
Zoom
(59 total)

Solver Libraries
- CONOPT
- MINOS
- SNOPT
- PATH
- MILES
- CPLEX
- OSL
- XPRESS

Library
- Fortran I/O
- C I/O
- Delphi I/O
GAMS Agenda

• Eliminate redundant I/O libraries
• Find and eliminate common link code
  – Move code into I/O library
  – Optional presolving layer
  – More uniform interface to solvers
• Requires solver interface standards
  – Must be done by the algorithm R&D groups
  – We can facilitate this, bring them together
Our approach is an open one

Independent Modeling System
  – Solvers from different vendors, multiple platforms

GAMS fits into larger projects, doesn’t dictate
  – One piece of the puzzle
  – We must work well with other software
  – Interface with other data sources and formats
  – Can be driver or driven

Translation tools to and from GAMS
GAMS/COIN links

- Included in the GAMS CD
  - CoinGLPK
  - CoinSBB
- Source and build instructions available
  - Required libs available from GAMS
  - Migration to COIN repository ongoing
• Current builds: Windows and Linux
  – Other (GAMS) platforms should work as well
  – Windows build uses MinGW and MSYS

• Links are very lightweight
  – Primarily use generic (OSI) interface.

• Link source to be freely available (CPL?)

• Use a helper class GamsModel
  – Also to be available under CPL
  – Insulate link from GAMS details and changes
GamsModel class

• Model class for LP and MIP problems
• Encapsulate *most* of what is GAMS-specific
  – Problem data (matrix, bounds, integer types)
  – Objective function versus objective variable
  – Algorithm parameters (iterlim, ??)
  – Input/output conventions
• Use C++ to interface with COIN-OSI
• Use OSI compatible data structures (matrix)
What’s missing?

• Time limit
  – All GAMS solvers honor a time limit
  – Links use solver-dependent layer for this
• “Best bound” and optcr – the GAMS way
  – Solver links monitor progress of B&B search
  – Quit when incumbent is within optcr of the best bound
  – Return status that indicates this condition – distinct from proven optimality
• Other GAMS controls not implemented
  – MIP: cutoff, cheat, priorities, optca, nodlim
  – Option file (default solver options only)
• A facility to query a COIN-OSI solver re: its capabilities would be useful
  – Allows for unimplemented options
  – Avoids the solver-dependent layer
  – Enforces uniformity of implemented options
• Similar for returns (e.g. node count, best bound)
Early success

- Client (OR consultant) developed cutting stock model for small business solution provider (cheap!)
- Reasons to implement this with GAMS
  - Cutting stock model in GAMS Model library
  - Excellent extended user support (modeling help)
  - Attractive pricing due to “free” GAMS/CoinSBB: $5,600 versus $17,850 (with GAMS/CPLEX)
Conclusions – current OSI

• Springboard for GAMS and COIN for further cooperation
• Working prototype of seamless connection between GAMS and OSI solvers
• “Trend setter” for other commercial problem providers:
  – MPL will also interface to OSI
LP vs. NLP

• Problem specification: what format?

• What does the solver see?
  – Point-based information (func, grad, hess)
  – More info needed for global solvers

• Must handle arithmetic errors (sqrt(-1))
  – Quit on first error or use non-stop arithmetic?
  – Helpful messages about errors are crucial

• Algorithmic issues
NLP Solvers

• Solver links more difficult to write/maintain
  – Not specific to the GAMS case
• Input format may be solver-specific
  – SIF, conic programming, callbacks, C/F77
  – Makes changing or adding solvers difficult
• Can the model be presolved?
  – May depend on problem format used
  – Presolving steps may change model structure
Difficulty = Opportunity

- OSI-NLP extensions could have great impact
- Improves area that needs it most
- GAMS interested in NLP standards
  - Reduce development/maintenance costs
  - Improve robustness and software quality
- Standards must be a cooperative effort
  - We have experience and links to developers
  - Large user base and model collections
• With interface to problem providers COIN could become the way of implementing complex algorithms (research & commercially)

• Sophisticated solvers use basic MP technology:
  – SBB (Arki/GAMS - B&B requiring NLP technology)
  – DICOPT (OA requiring NLP+MIP)
  – BARON (NLP+LP)
  – LogMip (NLP+MIP)
  – DEA (LP)
Architecture for Expert Users

Sophisticated Algorithm/Solver

Communication Corridor

Open Solver Interface

Other Basic MP Technology, e.g. Factorization

Open Model Interface

XPRESS
GLPK
CONOPT

AMPL
GAMS
SIMPL
Conclusions

- Overlap in COIN and GAMS agenda
- GAMS/COIN extends COIN user base
- Adds freebie solvers to GAMS solver stable
- Future work
  - Improved OSI MIP interface
  - Generic interface to problem providers
  - OSI NLP interface
- Potentially optimal architecture for expert users