
AIMMS Language Reference - Node and Arc Declaration

This file contains only one chapter of the book. For a free download of the complete book in pdf format, please visit www.aimms.com.

Copyright © 1993–2018 by AIMMS B.V. All rights reserved.

AIMMS B.V.
Diakenhuisweg 29-35
2033 AP Haarlem
The Netherlands
Tel.: +31 23 5511512

AIMMS Inc.
11711 SE 8th Street
Suite 303
Bellevue, WA 98005
USA
Tel.: +1 425 458 4024

AIMMS Pte. Ltd.
55 Market Street #10-00
Singapore 048941
Tel.: +65 6521 2827

AIMMS
SOHO Fuxing Plaza No.388
Building D-71, Level 3
Madang Road, Huangpu District
Shanghai 200025
China
Tel.: ++86 21 5309 8733

Email: info@aimms.com
WWW: www.aimms.com

AIMMS is a registered trademark of AIMMS B.V. IBM ILOG CPLEX and CPLEX is a registered trademark of IBM Corporation. GUROBI is a registered trademark of Gurobi Optimization, Inc. KNITRO is a registered trademark of Artelys. WINDOWS and EXCEL are registered trademarks of Microsoft Corporation. \TeX , \LaTeX , and $\AMS-\LaTeX$ are trademarks of the American Mathematical Society. LUCIDA is a registered trademark of Bigelow & Holmes Inc. ACROBAT is a registered trademark of Adobe Systems Inc. Other brands and their products are trademarks of their respective holders.

Information in this document is subject to change without notice and does not represent a commitment on the part of AIMMS B.V. The software described in this document is furnished under a license agreement and may only be used and copied in accordance with the terms of the agreement. The documentation may not, in whole or in part, be copied, photocopied, reproduced, translated, or reduced to any electronic medium or machine-readable form without prior consent, in writing, from AIMMS B.V.

AIMMS B.V. makes no representation or warranty with respect to the adequacy of this documentation or the programs which it describes for any particular purpose or with respect to its adequacy to produce any particular result. In no event shall AIMMS B.V., its employees, its contractors or the authors of this documentation be liable for special, direct, indirect or consequential damages, losses, costs, charges, claims, demands, or claims for lost profits, fees or expenses of any nature or kind.

In addition to the foregoing, users should recognize that all complex software systems and their documentation contain errors and omissions. The authors, AIMMS B.V. and its employees, and its contractors shall not be responsible under any circumstances for providing information or corrections to errors and omissions discovered at any time in this book or the software it describes, whether or not they are aware of the errors or omissions. The authors, AIMMS B.V. and its employees, and its contractors do not recommend the use of the software described in this book for applications in which errors or omissions could threaten life, injury or significant loss.

This documentation was typeset by AIMMS B.V. using \LaTeX and the LUCIDA font family.

Chapter 24

Node and Arc Declaration

This chapter discusses the special identifier types and language constructs that AIMMS offers to allow you to formulate network optimization problems in terms of nodes and arcs. In addition, it is illustrated how you can formulate an optimization problem that consists of a network combined with ordinary variables and constraints.

This chapter

24.1 Networks

There are several model-based applications which contain networks and flows. Typical examples are applications for the distribution of electricity, water, materials, etc. AIMMS offers two special constructs, *Arcs* and *Nodes*, to formulate flows and flow balances as an alternative to the usual algebraic constructs. Specialized algorithms exist for pure network problems.

Networks

It is possible to intermingle network constructs with ordinary variables and constraints. As a result, the choice between *Arcs* and *Variables* on the one hand, and *Nodes* and *Constraints* on the other, becomes a matter of convenience. For instance, in the formulation of a flow balance at a node in the network you can refer to flows along arcs as well as to variables that represent import from outside the network. Similarly, you can formulate an ordinary capacity constraint involving both network flows and ordinary variables.

Mixed formulations

It is assumed here that you know the basics of network flow formulations. Following are three flow-related keywords which can be used to specify a network flow model:

Flow keywords

- **NetInflow**—the total flow into a node minus the total flow out of that node,
- **NetOutflow**—the total flow out of a node minus the total flow into that node, and
- **FlowCost**—the cost function representing the total flow cost built up from individual cost components specified for each arc.

The first two are always used in the context of a node declaration, while the third may be used for the network model declaration.

24.2 Node declaration and attributes

Each node in a network has a number of associated incoming and outgoing flows. Unless stated otherwise, these flows should be in balance. Based on the flows specified in the model, AIMMS will automatically generate a balancing constraint for every node. The possible attributes of a Node declaration are given in Table 24.1.

Node attributes

Attribute	Value-type	See also page
IndexDomain	<i>index-domain</i>	44, 212, 220
Unit	<i>unit-valued expression</i>	47, 215
Text	<i>string</i>	19, 48
Comment	<i>comment string</i>	19
Definition	<i>expression</i>	221
Property	NoSave, Sos1, Sos2, Level, Bound, ShadowPrice, RightHandSideRange, ShadowPriceRange	47, 217, 222

Table 24.1: Node attributes

Nodes are a special kind of constraint. Therefore, the remarks in Section 14.2 that apply to the attributes of constraints are also valid for nodes. The only difference between constraints and nodes is that in the definition attribute of a node you can use one of the keywords `NetInflow` and `NetOutflow`.

Nodes are like constraints

The keywords `NetInflow` and `NetOutflow` denote the net input or net output flow for the node. The expressions represented by `NetInflow` and `NetOutflow` are computed by AIMMS on the basis of all arcs that depart from and arrive at the declared node. Since these keywords are opposites, you should choose the keyword that makes most sense for a particular node.

NetInflow and NetOutflow

The following two Node declarations show natural applications of the keywords `NetInflow` and `NetOutflow`.

Example

```
Node CustomerDemandNode {
  IndexDomain : (j in Customers, p in Products);
  Definition : {
    NetInflow >= ProductDemanded(j,p)
  }
}
```

```

Node DepotStockSupplyNode {
  IndexDomain : (i in Depots, p in Products);
  Definition : {
    NetOutflow <= StockAvailable(i,p) + ProductImport(i,p)
  }
}

```

The declaration of `CustomerDemandNode(c,p)` only involves network flows, while the flow balance of `DepotStockSupplyNode(d,p)` also uses a variable `ProductImport(d,p)`.

24.3 Arc declaration and attributes

Arcs are used to represent the possible flows between nodes in a network. From these flows, balancing constraints can be generated by AIMMS for every node in the network. The possible attributes of an arc are given in Table 24.2.

Arc attributes

Attribute	Value-type	See also page
IndexDomain	<i>index-domain</i>	44
Range	<i>range</i>	212
Default	<i>constant-expression</i>	46, 214
From	<i>node-reference</i>	
FromMultiplier	<i>expression</i>	
To	<i>node-reference</i>	
ToMultiplier	<i>expression</i>	
Cost	<i>expression</i>	
Unit	<i>unit-valued expression</i>	215
Priority	<i>expression</i>	215
NonvarStatus	<i>expression</i>	216
RelaxStatus	<i>expression</i>	217
Property	NoSave, <i>numeric-storage-property</i> , Inline, SemiContinuous, ReducedCost, ValueRange, CoefficientRange	34, 47, 217
Text	<i>string</i>	19, 48
Comment	<i>comment string</i>	19

Table 24.2: Arc attributes

Arcs play the role of variables in a network problem, but have some extra attributes compared to ordinary variables, namely the `From`, `To`, `FromMultiplier`, `ToMultiplier`, and `Cost` attributes. Arcs do not have a `Definition` attribute because they are implicitly defined by the `From` and `To` attributes.

Arcs are like variables

For each arc, the `From` attribute is used to specify the starting node, and the `To` attribute to specify the end node. The value of both attributes must be a reference to a declared node.

The From and To attributes

With the `FromMultiplier` and `ToMultiplier` attributes you can specify whether the flow along an arc has a gain or loss factor. Their value must be an expression defined over some or all of the indices of the index domain of the arc. The result of the expression must be positive. If you do not specify a `Multiplier` attribute, AIMMS assumes a default of one. Network problems with non unit-valued `Multipliers` are called *generalized networks*.

The Multiplier attributes

The `FromMultiplier` is the conversion factor of the flow at the source node, while the `ToMultiplier` is the conversion factor at the destination node. Having both multipliers offers you the freedom to specify the network in its most natural way.

FromMultiplier and ToMultiplier

You can use the `Cost` attribute to specify the cost associated with the transport of one unit of flow across the arc. Its value is used in the computation of the special variable `FlowCost`, which is the accumulated cost over all arcs. In the computation of the `FlowCost` variable the component of an arc is computed as the product of the unit cost and the level value of the flow.

The Cost attribute

In the presence of `FromMultiplier` and `ToMultipliers`, the drawing in Figure 24.1 illustrates

Graphically illustrated

- the level value of the flow,
- its associated cost component in the predefined `FlowCost` variable, and
- the flows as they enter into the flow balances at the source and destination nodes (denoted by `SBF` and `DBF`, respectively).

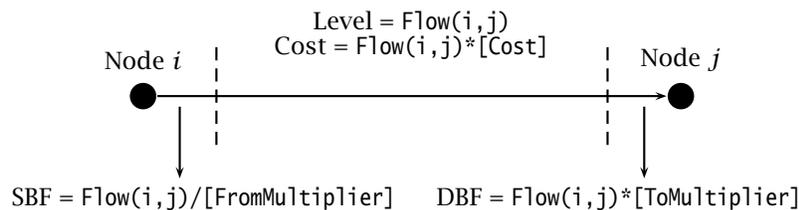


Figure 24.1: Flow levels and cost from node i to node j

You can only use the `SemiContinuous` property for arcs if you use an LP solver to find the solution. If you use the pure network solver integrated in AIMMS, AIMMS will issue an error message.

Semi-continuous arcs

Using the declaration of nodes from the previous section, an example of a valid arc declaration is given by

Example

```
Arc Transport {
  IndexDomain : (i,j,p) | Distance(i,j);
  Range       : nonnegative;
  From        : DepotStockSupplyNode(i,p);
  To          : CustomerDemandNode(j,p);
  Cost        : UnitTransportCost(i,j);
}
```

Note that this arc declaration declares flows between nodes *i* and *j* for multiple products *p*.

24.4 Declaration of network-based mathematical programs

If your model contains arcs and nodes, the special variable `FlowCost` can be used in the definition of the objective of your mathematical program. During the model generation phase, AIMMS will generate an expression for this variable based on the associated unit cost for each of the arcs in your mathematical program.

The FlowCost variable

AIMMS will mark your mathematical program as a pure network, if the following conditions are met:

Pure network models

- your mathematical program consists of arcs and nodes only,
- all arcs are continuous and do not have one of the `SOS` or the `SemiContinuous` properties,
- the value of the `Objective` attribute equals the variable `FlowCost`, and
- all `Multiplier` attributes assume the default value of one,

For pure network models you can specify `network` as its `Type`.

If your mathematical program is a pure network model, AIMMS will pass the model to a special network solver. If your mathematical program is a generalized network or a mixed network-LP problem, AIMMS will generate the constraints associated with the nodes in your network as linear constraints and use an LP solver to solve the problem. AIMMS will also use an LP solver if you have specified its type to be `lp`. You may assert that your mathematical program is a pure network model by specifying `network` as its type.

Network versus LP solver

A pure network model containing the arc and node declarations of the previous sections, but without the additional term $\text{ProductImport}(d,p)$ in the node $\text{DepotStockSupplyNode}(d,p)$, is defined by the following declaration.

Example

```
MathematicalProgram ProductFlowDecisionModel {
  Objective   : FlowCost;
  Direction   : minimize;
  Constraints  : AllConstraints;
  Variables   : AllVariables;
  Type        : network;
}
```

If the arc $\text{Transport}(i,j)$ declared in the previous section is the only arc, then the variable FlowCost can be represented by the expression

$$\text{sum} [(i,j,p), \text{UnitTransportCost}(i,j) * \text{Transport}(i,j,p)]$$

Note that the addition of the term $\text{ProductImport}(i,p)$ in $\text{DepotStockSupplyNode}(i,p)$ would result in a mixed network/linear program formulation, which requires an LP solver.