Hooking Optimization Services to Modeling Languages and Solvers

Robert Fourer, Jun Ma

Industrial Engineering & Management Sciences
Northwestern University

[4er,maj]@iems.northwestern.edu

Kipp Martin

Graduate School of Business
University of Chicago

kmartin@gsb.uchicago.edu

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"Optimization Services" (OS)

A framework for providing optimization tools

- XML-based
- Service-oriented
- Distributed
- Decentralized

A project for implementing such a framework

- Straightforward and ubiquitous access
- Powerful solvers

Using a robust service-oriented architecture

- Linking modeling languages, solvers, schedulers, data repositories
- Residing on different machines, in different locations, using different operating systems.

Licensing

Released as open source code

- Under the Common Public License ("CPL")

Available as a COIN-OR project

- ***Version 1.0 released November 1, 2007!***

OS on the Internet

Home site: `www.optimizationservices.org`

- Overview, standards, publications, presentations, FAQs
- Contact information, downloads, licenses

Developer site: `https://projects.coin-or.org/OS`

- Wiki, source repository, timeline, register, login, search

COIN-OR listing: `www.coin-or.org/projects/OS.xml`

- License, language, development status
- Links to related COIN-OR and third-party software

OS on the Internet *(cont'd)*

Newsgroup:

`groups.google.com/group/optimizationservices`

COIN-OR mailing list:

`list.coin-or.org/mailman/listinfo/os`

. . . automatically cross-posted

OS Builds: Platforms

Unix

- Mac
- Linux

Windows

- Microsoft Windows (MS Visual Studio)
- Cygwin (gcc)
- MSYS (gcc, cl.exe)

OS Builds: Integration

Core (OSCommon library)

Modeler side

- AMPL / `.nl`
- LINGO, What's Best (planned)
- MATLAB

Solver side

- COIN OSI
- AMPL/ASL
- Linear: CLP, CBC, CPLEX, Impact
- Nonlinear: IPOPT, LINDO, KNITRO
- CppAD (automatic differentiation)

. . . looking for developers to provide others

The OSiL Standard

Purpose

- Represent ***optimization problem instances***

Design goals

- Simple, clean, extensible, object-oriented

Scope

- All standard problem types supported
  - Linear
  - Quadratic
  - General nonlinear
  - Mixed integer for any of above
  - Multiple objective for any of above
  - Complementarity
  - Logic
  - . . .

OSiL *(cont'd)*

Extensions

- User-defined functions
- XML data (within the OSiL or remotely located)
- Data lookup (via XPath)
- Logical/combinatorial expressions and constraints
- Simulations (black-box functions)

Prototypes

- Cone & semidefinite programming
- Stochastic
  - recourse, penalty-based, scenario (implicit or explicit)
  - risk measure/chance constrained
  - major univariate, multivariate, user-defined distributions
  - general linear transformation and ARMA processes

OSrL: Optimization Problem Results

Counterpart to OSiL for solver output

- General results such as serviceURI, serviceName, instanceName, jobID, time
- Results related to the solution such as status (unbounded, globallyOptimal, etc.), substatus, message
- Results related to variables (activities), objectives (optimal levels), constraints (dual values)
- Service statistics such as currentState, availableDiskspace, availableMemory, currentJobCount, totalJobsSoFar, timeLastJobEnded, etc.
- Results related to individual jobs including state (waiting, running, killed, finished), userName, submitTime, startTime, endTime, duration, dependencies, scheduledStartTime, requiredDirectoriesAndFiles.

OSrL *(cont'd)*

Additional solution support

- Support for non-numeric solutions such as those returned from combinatorial or constraint programming solvers
- Support for multiple objectives
- Support for multiple solutions
- Integration of analysis results collected by the solver

OSoL: Optimization Options

Counterpart to OSiL for solver instructions

- General options including serviceURI, serviceName, instanceName, instanceLocation, jobID, license, userName, password, contact
- System options including minDiskSpace, minMemorySize, minCPUSpeed
- Service options including service type
- Job options including scheduledStartTime, dependencies. requiredDirectoriesAndFiles, directoriesToMake, directoriesToDelete, filesToCreate, filesToDelete, processesToKill, inputFilesToCopyFrom, inputFilesToCopyTo, etc.

Limited standardization of algorithmic options

- Currently only initial values

OSoL *(cont'd)*

Including support for:

- Various networking communication mechanisms
- Asynchronous communication (such as specifying an email address for notification at completion)
- Stateful communication (achieved mainly through the built-in mechanism of associating a network request with a unique jobID)
- Security such as authentication and licensing
- Retrieving separately uploaded information (when passing a large file as a string argument is inefficient)
- Extended or customized solver-specific or algorithm-specific options

Other XML Schema-Based Standards

Kept by the OS registry

- OSeL (entity, experimental): static information on optimization services (such as type, developer)
- OSpL (process, near stable): dynamic information on optimization services (such as jobs being solved)
- OSbL (benchmark, experimental): benchmark information on optimization services

For use by the discovery process

- OSqL (query, experimental): specification of the query format used to discover the optimization services in the OS registry
- OSuL (uri/url, experimental): specification of the discovery result (in uri or url) sent back by the OS registry

Other Schema-Based Standards *(cont'd)*

Formats and definitions

- OSsL (simulation, stable): format for input and output used by simulation services invoked via the Optimization Services to obtain function values
- OSgL (general, near stable): definitions of general elements and data types used by other OSxL schemas. Usually included in the beginning of another OSxL schema through the statement:
  `<xs:include schemaLocation="OSgL.xsd"/>`
- OSnL (nonlinear, stable): definitions (operators, operands, etc.) of the nonlinear, combinatorial, and other nodes used in other OSxL's, mainly OSiL

Other WSDL-Based Standards

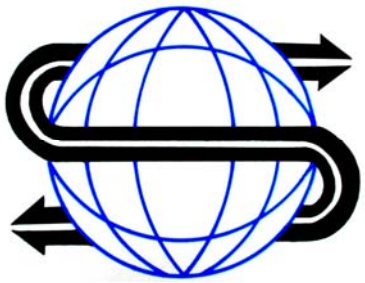
WSDL

- Web Service Definition Language

WSDLs for OS (stable)

- OShL (hook): for invoking solver/analyzer services
- OSdL (discover): for invoking optimization registry services to register and discover services
- OScL (call) for invoking simulation services, usually to obtain function values.

www.optimizationservices.org . . .



. . . Questions?