

Table of Contents

	Foreword	0
Chap	eter I McCarl GAMS User Guide	1
1	Forword	2
	Introduction	
_		
Chapt	ter II Quick Start Tutorial	4
1	Basic models	4
	Solving an optimization problem	4
	Solving for an economic equilibrium	
	Solving a nonlinear equation system	
2	Property Dissecting the simple models	7
	Variables	7
	What is the new Z variable in the optimization problem?	8
	Equations	
	specifications	
	Model	
	Solve	
	Why does my nonlinear equation system maximize something?	
9	Running the job	
3	•	
	Command line approach	
	IDE approach	
4	Examining the output	
	Echo print	
	Incidence of compilation errors	
	Symbol list and cross reference maps	
	Generation listing	
	Equation listing Variable listing	
	Model statistics	
	Execution output	
	Solver report	
	Solution summary	
	Equation solution report	
	Variable solution report	22
5	Exploiting algebra	23
	Equation writing – sums	23
	Revised algebra exploiting optimization example	
	Revised equilibrium example	
6	Dissecting the algebraic model	26
	Sets	26
	Alias	27
	Data entry	27
	Scalars	27
	Parameters	28

	Tables	29
	Direct assignment	29
	Algebraic nature of variable and equation specifications	30
	Algebra and model specifications	31
	Output differences	31
	Equation listing	32
	Variable list	32
	Equation solution report	33
	Variable solution report	33
7	Good modeling practices	34
8		
9	Adding complexity	
	Conditionals	36
	Conditionally execute an assignment	36
	Conditionally add a term in sum or other set operation	37
	Conditionally define an equation	37
	Conditionally include a term in an equation	37
	Displaying data	38
	Report writing	39
10	Why use GAMS and algebraic modeling	
	Use of algebraic modeling	
	Context changes	
	Expandability	
	Augmentation	
	Aid with initial formulation and subsequent changes	
	Adding report writing	
	Self-documenting nature	
	Large model facilities	
	Automated problem handling and portability	
	Model library and widespread professional use	
	Ease of use with NLP, MIP, CGE and other problem forms	
	Ease of use with NEF, WIF, CGE and other problem forms	
	Interface with other packages	46
Chapto	er III Language Basics	46
_		46 46
_	er III Language Basics SetsSet declaration	46 46 46 46
_	Set declaration	
_	Sets	
_	Set declaration	
_	Sets	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition through Tables Element definition by computation.	
_	Sets	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition through Tables Element definition by computation.	
_	Sets	46 46 464648 49495051
_	Sets	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition through Tables Element definition by computation Multi dimensional sets Domain checking Set element referencing	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition through Tables Element definition by computation Multi dimensional sets Domain checking Set element referencing Whole sets	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition through Tables Element definition by computation. Multi dimensional sets Domain checking Set element referencing Whole sets Single elements	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition through Tables Element definition by computation. Multi dimensional sets Domain checking Set element referencing Whole sets Single elements Operating over part of a set.	
_	Sets Set declaration Subsets Element definition Explicit element definition Set definition by computation Multi dimensional sets Domain checking Set element referencing Whole sets Single elements Operating over part of a set. Using subsets	

	Using tuples	55
	Defining a tuple with the matching and # operators	56
	Universal Set: * as a set identifier	57
	Using set attributes	58
	Finding sets from data	59
	Using another name or an alias	60
	Element order and capitalization in output	60
	Functions specifically referencing sets	60
	Ord	61
	Ordered and Unordered sets	61
	Card	61
	Sameas	61
	Diag	62
	Indexing sets defined over time	62
	Leads and Lags: + /	
	Circular or Equilibrium Leads and Lags: ++ /	
	Element Position	63
	Set Arithmetic	64
	Unions	64
	Intersections	64
	Complements	64
	Differences	65
2	Data Entry	65
_	Scalars	
	Parameters	•••
	Table	
	Calculated data	
	Variables, Equations, Models and Solves	
•		
3	• •	
3	Variables	70
3	• •	70
3	Variables Variable Declaration Variable attributes	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration Equation specifications	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration Equation specifications	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes	
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes	70 70 70 70 72 73 74 74 75 77 77 77 79 79
3	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements	70 70 70 70 72 73 74 74 75 77 77 77 79 81 82 82
3	Variables Variable Declaration. Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes. Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements Multiple solve management - merge replace	70 70 70 72 73 74 74 75 77 77 77 79 79 81 82 83
	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model Model Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements Multiple solve management - merge replace Choosing a solver	
	Variables Variable Declaration. Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes. Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements Multiple solve management - merge replace	
	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model Model Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements Multiple solve management - merge replace Choosing a solver	70 70 70 70 72 73 74 74 75 77 77 77 79 81 82 83 84 85
	Variables Variable Declaration Variable attributes Assigning variable and equation attributes. Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements Multiple solve management - merge replace Choosing a solver	70 70 70 72 73 74 74 75 77 77 77 79 81 82 83 84 85
	Variables Variable Declaration Variable attributes Assigning variable and equation attributes Equation Equation Declaration Equation specifications Equation attributes Assigning equation attributes Model Model attributes List of attributes Solve: Maximizing, Minimizing, and Using Actions on executing solve Programs with multiple solve statements Multiple solve management - merge replace Choosing a solver. Model Types and Solvers Model Types	70 70 70 72 73 74 74 75 77 77 77 79 79 81 82 83 84 85 85
	Variables	70 70 70 72 73 74 74 75 77 77 77 79 79 81 82 83 84 85 85
	Variables	70 70 70 72 73 74 74 75 77 77 77 79 79 81 82 83 84 85 85
	Variables	70 70 70 72 73 74 74 75 77 77 77 79 79 81 82 83 84 85 85 85

Mixed integer nonlinear program (MINLP)	89
Relaxed mixed integer nonlinear program (RMINLP)	90
Mixed integer quadratically constrained program (MIQCP)	90
Relaxed mixed integer quad. constrain program (RMIQCP)	90
Constrained nonlinear systems (CNS)	91
Nonlinear programming with discontinuous derivatives (DNLP)	91
Mathematical program with equilibrium constraints (MPEC)	92
Relaxed mathematical program with equilibrium constraints (RM	ЛРЕС) 92
Solver capabilities matrix	93
Solvers	93
General notes on solver licensing	94
General notes on solver versions	94
Available solvers	95
ALPHAECP	95
AMPL	
BARON	
BDMLP	
CSDP	
BENCH	97
COINBONMIN	97
COINCOUENNE	97
CoinCplex	98
COINCBC	98
COINGLPK	98
CoinGurobi	98
COINIPOPT	99
CoinMosek	99
COINSCIP	99
CONOPT	99
CONOPTD	
CoinOS	100
COINXPRESS	100
CONVERT	100
CPLEX	101
CPLEXD	101
DEA	101
DECISC	101
DECISM	102
DICOPT	102
EMP	
EXAMINER	
GAMSBAS	103
GAMSCHK	103
GUROBI	103
KNITRO	
LGO	
LINDOGLOBAL	104
LINGO	
MILESE	
MILESOLD	

MINOS5	
MOSEK	106
MPECDUMP	106
MPSGE	106
MPSWRITE	106
MPS2GMS	107
MSNLP	107
NLPEC	
OQNLP	
OSL	
OSL3	108
OSLSE	108
PATH	108
PATHC	108
PATHNLP	108
PATHOLD	108
SBB	109
SCENRED	
SNOPT	109
XA	109
XAPAR	109
XPRESS	109
ZOOM	110
Choosing a solver	110
Standard Output	110
Output overview and navigation	111
· · ·	
·	
Repositioning error messages	
Symbol reference map	118
Symbol reference map	
Symbol reference map	
Symbol reference map	
Symbol reference map Symbol listing Unique element list Unique element cross reference Execution output	
Symbol reference map Symbol listing Unique element list Unique element cross reference	
Symbol reference map Symbol listing Unique element list Unique element cross reference Execution output Display output	
Symbol reference map Symbol listing Unique element list Unique element cross reference. Execution output Display output Execution error output	
Symbol reference map Symbol listing Unique element list Unique element cross reference Execution output Display output Execution error output Symptoms of the presence of an execution error	
Symbol reference map Symbol listing Unique element list Unique element cross reference. Execution output Display output Execution error output Symptoms of the presence of an execution error. Output produced by a solve statement	
Symbol reference map Symbol listing Unique element list Unique element cross reference Execution output Display output Execution error output Symptoms of the presence of an execution error Output produced by a solve statement Model generation error listing	
Symbol reference map Symbol listing Unique element list Unique element cross reference Execution output Display output Execution error output Symptoms of the presence of an execution error Output produced by a solve statement Model generation error listing Equation listing	
Symbol reference map Symbol listing. Unique element list. Unique element cross reference. Execution output Display output. Execution error output. Symptoms of the presence of an execution error. Output produced by a solve statement Model generation error listing. Equation listing. Variable listing	
Symbol reference map Symbol listing. Unique element list Unique element cross reference. Execution output Display output Execution error output. Symptoms of the presence of an execution error Output produced by a solve statement Model generation error listing. Equation listing Variable listing Model characteristics statistics.	
Symbol reference map Symbol listing Unique element list Unique element cross reference. Execution output Display output Execution error output Symptoms of the presence of an execution error. Output produced by a solve statement Model generation error listing Equation listing Variable listing Model characteristics statistics Model generation time	
Symbol reference map Symbol listing Unique element list Unique element cross reference. Execution output Display output Execution error output. Symptoms of the presence of an execution error Output produced by a solve statement Model generation error listing. Equation listing Variable listing Model characteristics statistics. Model generation time Solve summary	
Symbol reference map Symbol listing Unique element list Unique element cross reference Execution output Display output Execution error output Symptoms of the presence of an execution error. Output produced by a solve statement Model generation error listing Equation listing Variable listing Model characteristics statistics Model generation time Solve summary Common solver report	
Symbol reference map Symbol listing Unique element list Unique element cross reference. Execution output Display output Execution error output Symptoms of the presence of an execution error. Output produced by a solve statement Model generation error listing Equation listing Variable listing Model characteristics statistics Model generation time Solve summary Common solver report	
Symbol reference map Symbol listing. Unique element list Unique element cross reference. Execution output Display output Execution error output. Symptoms of the presence of an execution error Output produced by a solve statement Model generation error listing. Equation listing. Variable listing Model characteristics statistics. Model generation time. Solve summary. Common solver report. Solver report. The variable and equation solution listing.	
Symbol reference map Symbol listing. Unique element list. Unique element cross reference. Execution output Display output. Execution error output. Symptoms of the presence of an execution error Output produced by a solve statement Model generation error listing. Equation listing. Variable listing. Model characteristics statistics. Model generation time. Solve summary. Common solver report. Solver report. The variable and equation solution listing. Including slacks in the output.	
S	MPSGE MPSWRITE

	File summary	135
Ma	naging output pages	136
	Page width and height	136
	New pages	137
	Adding an output title to each page	
Ma	naging output volume	
	Eliminate model listing	
	Eliminate cross reference map	
	Eliminate symbol list	
	Eliminate solution output	
	Eliminate echo print	
	Restrict output just to a few displays	
Ad	ding slack variables to the output	
	nding messages to the LOG file	
	g Models and Good Modeling Practices	
Fo	rmatting models - my recommendations	
	Use longer names and descriptions	
	Basic point	
	Include comments on procedures and data nature and sources	
	Entering raw versus calculated data	
	Avoiding use of * in input data set specification	
	Making sets work for you	
	Making subsets work for you	
	Formatting the typing of files to improve model readability	
	Other possible conventions	147
Chapter IV	Changing licenses	148
1 Licens	es on IDE	148
	es on IDE	
	es on IDEes outside of IDE—Windows and Unix/Linux	
2 Licens		
² Licens Chapter V	es outside of IDE—Windows and Unix/Linux	148 148
2 Licens Chapter V 1 Basic a	es outside of IDE—Windows and Unix/LinuxRunning Jobs with GAMS and the GAMS IDE	148 148 149
2 Licens Chapter V 1 Basic a 2 Runnir	es outside of IDE—Windows and Unix/Linux	148 148 149
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	es outside of IDE—Windows and Unix/Linux	148 148 149 149
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage	148 148149149149
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage	148 148149149149150
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage Create a project Defining a project name and location.	148 148149149150150
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ncept and usage ps to using IDE Create a project. Defining a project name and location. Creating or opening an existing GMS file.	148 148 149149149150151152
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line acept and usage Create a project. Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution	148 148 149149150150151152
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage ps to using IDE Create a project. Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions.	148 148149149150150152153
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage ps to using IDE Create a project Defining a project name and location. Creating or opening an existing GMS file Preparing file for execution Select default IDE functions. Page size and LST file opening	
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage aps to using IDE Create a project. Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions. Page size and LST file opening. Make IDE the default GMS file processor.	148 148 149 149 150 150 151 152 153 153
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line acept and usage Create a project. Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions. Page size and LST file opening. Make IDE the default GMS file processor. Run GAMS by clicking the run button.	148 148 149149150151152153153
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line acept and usage Create a project. Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions. Page size and LST file opening. Make IDE the default GMS file processor. Run GAMS by clicking the run button. Open and navigate around the output.	148 148 149149150150152153153153154155
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line acept and usage apps to using IDE Create a project Defining a project name and location Creating or opening an existing GMS file Preparing file for execution Select default IDE functions Page size and LST file opening Make IDE the default GMS file processor Run GAMS by clicking the run button Open and navigate around the output. Using the process window	148 148 149 149 150 150 152 153 153 153 154 155
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line acept and usage Create a project Defining a project name and location Creating or opening an existing GMS file Preparing file for execution Select default IDE functions Page size and LST file opening Make IDE the default GMS file processor Run GAMS by clicking the run button. Open and navigate around the output. Using the process window Using the LST file navigation window	148 148 149 149 150 150 151 152 153 153 153 154 155 156
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage by to using IDE Create a project. Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution. Select default IDE functions. Page size and LST file opening. Make IDE the default GMS file processor. Run GAMS by clicking the run button. Open and navigate around the output. Using the process window. Using the LST file navigation window. Finding the Active Location.	148 148 149 149 150 151 152 153 153 154 155 156 157
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage approaches to using IDE Create a project Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions. Page size and LST file opening Make IDE the default GMS file processor. Run GAMS by clicking the run button. Open and navigate around the output. Using the process window Using the LST file navigation window Finding with your own file	148 148 149 149 150 150 151 152 153 153 154 155 156 156 157
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co Ste	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line accept and usage Beps to using IDE Create a project Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions. Page size and LST file opening. Make IDE the default GMS file processor. Run GAMS by clicking the run button. Open and navigate around the output. Using the process window. Using the LST file navigation window. Finding the Active Location. Orking with your own file king compilation errors	148 148 149 149 149 150 150 151 152 153 153 153 155 156 156 157 159
2 Licens Chapter V 1 Basic a 2 Runnir 3 IDE co Ste	Running Jobs with GAMS and the GAMS IDE approaches to GAMS usage ag GAMS from the command line ancept and usage approaches to using IDE Create a project Defining a project name and location. Creating or opening an existing GMS file. Preparing file for execution Select default IDE functions. Page size and LST file opening Make IDE the default GMS file processor. Run GAMS by clicking the run button. Open and navigate around the output. Using the process window Using the LST file navigation window Finding with your own file	148 148 149

	Search menu and find in files	
	Matching parentheses	164
	Moving column blocks	165
	Altering syntax coloring	165
	Finding out more through help	166
	Help on the IDE	166
	Help on GAMS	
	Accessing help on solvers	
	Adding your own documentation	
	Accessing documentation outside the IDE	
	Unraveling complex files: Refreader	
	Basic output	
	Symbol Tab	
	Files used Tab.	
	Sets, Parameters etc. Tabs	
	Unused Tab.	
	Steps to Using Refreader	
	Saving the Refreader output	
	Spell checking in files	
	Saving and Using a Script	
	When is it not worth using?	
	Employing command line parameters	
	A difficulty you will have using IDE	
	Installation	
	Install GAMS and on Windows machines the IDE On Windows machines make IDE icon	
	On Linux/Unix run Gamsinst	
	Solver choice outside of IDE	
	Unpacking software on Windows machines	
	Onpacking Software on Windows machines	102
Chap	ter VI Fixing Compilation Errors	182
	1 Don't bark up the wrong tree	183
	2 Finding errors: ****	183
	3 Finding errors: \$	
	_	
	4 Repositioning error messages: Errmsg	
	5 Improperly placed semi colons - error A	185
	6 Error message proliferation	185
	5 1	103
	7 Commonly found errors and their cause	
		185
	7 Commonly found errors and their cause	185 188
	7 Commonly found errors and their cause	
	7 Commonly found errors and their cause	
	7 Commonly found errors and their cause	
	7 Commonly found errors and their cause 8 Other common errors	
	7 Commonly found errors and their cause 8 Other common errors Excess or insufficient semi colons - error B Spelling mistakes - error C Omitted Set elements - error D Indexing problems - error E	
	7 Commonly found errors and their cause 8 Other common errors Excess or insufficient semi colons - error B Spelling mistakes - error C Omitted Set elements - error D Indexing problems - error E Summing over sets already indexed - error F	
	7 Commonly found errors and their cause 8 Other common errors Excess or insufficient semi colons - error B Spelling mistakes - error C Omitted Set elements - error D Indexing problems - error E Summing over sets already indexed - error F Neglecting to deal with sets - error G	
	7 Commonly found errors and their cause 8 Other common errors Excess or insufficient semi colons - error B Spelling mistakes - error C Omitted Set elements - error D Indexing problems - error E Summing over sets already indexed - error F Neglecting to deal with sets - error G Mismatched parentheses - error H Improper equation "" statements - error I Entering improper nonlinear expressions - error J	
	7 Commonly found errors and their cause 8 Other common errors Excess or insufficient semi colons - error B Spelling mistakes - error C Omitted Set elements - error D Indexing problems - error E Summing over sets already indexed - error F Neglecting to deal with sets - error G Mismatched parentheses - error H Improper equation "" statements - error I Entering improper nonlinear expressions - error J Using undefined data - error K	
	7 Commonly found errors and their cause 8 Other common errors Excess or insufficient semi colons - error B Spelling mistakes - error C Omitted Set elements - error D Indexing problems - error E Summing over sets already indexed - error F Neglecting to deal with sets - error G Mismatched parentheses - error H Improper equation "" statements - error I Entering improper nonlinear expressions - error J	

	No variable, parameter, or equation definition - error M	196
	Duplicate names - error N	196
	Referencing item with wrong set - error O	197
	ORD on an unordered set - error P	197
Chapter V	II More Language Basics	198
1 Ru	les for Item Names, Element Names and Explanatory Text	198
	Item name rules	198
	Element name rules	199
	Explanatory text rules	200
2 Inc	cluding Comments	201
	Blank lines	201
	Single line comments	202
	Multiple line comments	
	End of line comments	203
	In line comments	203
	Outside margin comments	204
	Hidden comments	205
3 Ca	Iculating Items	205
	Basic components of calculations	206
	Operators	
	=	206
	statements	206
	Basic arithmetic + - * / **	207
	Arithmetic hierarchy	207
	Changing hierarchy using () [] {}	208
	Operations over set dependent items	208
	= replacement or statements	208
	Sum , Smax, Smin, Prod	208
	Sum	
	Smin Smax	
	Prod	
	Alternative set addressing schemes	
	Avoiding set domain errors	
	Multiple sets Conditionals to restrict set coverage	211 211
	Tuples and subsets to restrict set coverage	
	Items that can be calculated	
	Sets	
	Data	
	Equation calculations	
	Acronyms	214
	Cautions about calculations	214
	Dynamic	214
	Static	214
	Repeated static	215
	Cautions about dynamic /static calculations	215
	Potential other components in calculations	217
	Mixing logical expressions, sets and numbers	
	Functions	
	Common mathematical functions	
	Abs	
	Execseed	218

	Ехр	218
	Ifthen	219
	Log, Log10, Log2	219
	Max , Min	219
	Prod	220
	Round	220
	Smin , Smax	220
	Sqr	220
	Sqrt	221
	Sum	221
	Other Mathematical functions	221
	Time and Calender functions	223
	String manipulation functions: Card	224
	String manipulation functions: Ord, Ordascii, Ordebcdic	225
	GAMS utility and performance functions	
	Special values	
	InfInf	
	Na	
	Eps	
	Undf	
	Yes/No	
	Model and optimal solution items	
	·	
	Attributes of variables and equations	
	L	_
	M	
	Lo	
	.range	
	Up	
	Fx	
	Scale	
	Prior	
	Attributes of models	
	Including conditionals	
	Right and left hand side conditionals	
4 I	Improving Output via Report Writing	235
	Adding report writing	235
	Basics of solution based report writing calculations	
	Adding a report	
	Notes on indefinite sets in parameter statements	
	Using displays	
	Abort	
	Controlling displays	
	Formatting display decimals and layout	
	Taking control of display decimals	
	Controlling item ordering	
	Controlling item capitalization	
	Formatting pages and lines	
	Output via put commands	
	Reordering set order in output	
	Preprogrammed table making utility: Gams2tbl	
	Output to other programs	
	Obtaining graphical output	
	Sorting output	
	Sorting in GAMS	

	Rank	248
5	Rules for Item Capitalization and Ordering	250
	Item capitalization	250
	Reviewing capitalization: \$Onsymlist and \$Onuellist	
	Set element order	251
	Reviewing set element ordering: \$Onuellist	254
6	Conditionals	254
	Basic forms of conditionals	254
	\$ conditionals	
	Ways \$ conditionals are employed	
	Suppressing calculation of items (left hand side)	
	Suppressing terms in equations (right hand side)	
	Controlling indices in sums etc	257
	Suppressing model equations (left hand side)	258
	Conditionally displaying information	258
	Terminating a program: Abort	259
	If, Else, and Elseif	260
	While	260
	Repeat	260
	Conditional placement and program execution speed	260
	Forms of conditional / logical true false statements	260
	Numerical comparisons	261
	Eq: =	261
	Ne:<>	261
	Gt: >	262
	Lt: <	262
	Ge: >=	_
	Le: <=	
	Eqv. <=> lmp: ->,	
	Data existence	
	Existence/nonzero data item or result	
	Computation over a set	
	Set comparisons	
	Element position: Ord and Card	
	Element text comparison: Sameas and Diag	
	·	267
	Acronym comparisons	_
	Nesting operators	
	And	
	Or	
	Xor	
	Not	
	Nested \$ conditionals	
	Nested Operators and precedence order	
	Note of caution	271
	The conditional alternative: the tuple	272
7	Control Structures	
	If, Else, and Elseif	
	Alternative syntax	
	Endif	
	Loop	
	Alternative syntax	
	•	

Endloop	
While	
•	
For, To, Downto, and By	
,	
Repeat, Until	282
Chapter VIII Doing a Comparative Analysis	s with GAMS 283
1 Basic approaches	283
2 Manual approach	283
Introducing cross scenario report writing	
Percentage change cross scenario reports	
Preserving changed data	
3 An automated approach - avoiding repeated world	k 289
Adding a scenario	
Changing model structure	
4 Where am I?	293
Chapter IX GAMS Command Line Parame	ters 294
1 Important parameters	294
Compiler function – regional settings	294
Error detection and correction	
LST and LOG output content and format control	
Solver name choice	295
Option file presence	296
Directory management	
GDIR	
Saves and restarts	
User defined options	
2 Alphabetic list of all GAMS command line parame	
// -/ / on command lines	
Action: A	
AppendExpand or AE	
Appendlog: Al	
Appendout: Ao	
Botmargin: Bm	
Charset	
Codex: Cx	
Curdir: Cdir	
Dformat: Df	302
DNLP	302
Dumpopt	
Dumpparms: Dp	
Eolonly: Ey	
Errmsg	
Frrnam	303

Error	304
Errorlog: Er	304
Etlim	304
Execerr	
Execmode	305
Expand: Ef	305
Ferr	305
Filecase	305
Fsave	306
G205	306
Gdir	306
Gdx	306
Gdxcompress	307
Gdxconvert	
HeapLimit	
de	
nputdir: Idir	
Inputdir1 to inputdir40: Idir1 to idir40	
Keep	
Leftmargin: Lm	
•	
Libincdir: Ldir	
License	
Limcol	
Limrow	
Logfile: Lf	
Logline: LI	
Logoption_Lo	
MaxProcDir	311
LP	311
MCP	311
MINLP	312
MIP	312
MPEC	312
Multipass: Mp	312
NLP	312
Nocr	313
Oldname	
Ont	313
Optdir	313
Optfile	
Output: O	
Pagecontr: Pc	
Pagesize: Ps	
Pagewidth: Pw	
Parmfile: Pf	
Pf	
Pf4	
Plicense	
ProcDir	
Profile	
Profilefile	
Putdir: Pdir	317
Reference: Rf	317
Relpath	318

	Restart: R	318
	RMINLP	
	RMIP	
	Save: S	
	Savepoint: Sp	
	Scrdir: Sd Solprint	
	ScrExt	
	Solvelink	
	St	
	Stringchk	
	Subsys	
	Suppress	321
	Symbol	322
	Sysdir	322
	Sysincdir: Sdir	322
	Tabin	322
	Tformat: Tf	
	Topmargin: Tm	
	Trace	
	Traceopt	
	User1 to user5: U1 to U5	
	Worlds at a	
	Workfactor Workspace	
	Xsave: Xs	
Cha _l	pter X Saves and Restarts	324
Cha _l	1 Save Restart Basics	324 324
Cha _l	1 Save Restart Basics	324 324
Cha _l	1 Save Restart Basics	324 324 325
Cha _l	1 Save Restart Basics	324 324 326 326
Cha _l	1 Save Restart Basics	324 324 326 326 326
Cha _l	1 Save Restart Basics	324 324 326 326 327
Cha _l	1 Save Restart Basics	324
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS	324
Cha _l	1 Save Restart Basics	324 324 325 326 327 327 328 328
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency	324
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS. 3 Why use save and restart? Increasing run efficiency Output management	324
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function	324
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results	324 324 324 325 326 327 327 328 329 329 329 329 329
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis	324 324 329 320 327 327 328 329 329 329 330 330 333
Cha _l	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code	324 324 329 320 327 327 328 329 329 330 330 331
	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code Fast related solutions	324 324 329 320 327 327 328 329 329 330 330 331
	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code Fast related solutions Otter XI Customizing GAMS	324 324 329 320 327 327 328 329 329 330 331 331 331
	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code Fast related solutions Oter XI Customizing GAMS 1 What types of options are there?	324 324 329 320 320 327 327 328 329 329 329 330 331 331 331 331
	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code Fast related solutions Diter XI Customizing GAMS 1 What types of options are there? 2 Possible command line parameters to customize	324 324 329 320 327 327 328 329 329 330 331 331 331 331
	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS. 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code Fast related solutions Oter XI Customizing GAMS 1 What types of options are there? 2 Possible command line parameters to customize 3 How can these options be set?	324 324 324 329 320 327 327 328 329 329 329 330 331 331 331 331 331 331
	1 Save Restart Basics Save: S Restart: R Xsave: Xs 2 Use of save and restarts and their effect Save and restart on command line IDE usage Save and restart calling GAMS from within GAMS 3 Why use save and restart? Increasing run efficiency Output management Separation of code function Save study results Comparative statics analysis Compiled code Fast related solutions Diter XI Customizing GAMS 1 What types of options are there? 2 Possible command line parameters to customize	324 324 325 326 327 327 328 329 329 330 331 331 331 331 331 331

	To set in IDE	
4 H	lierarchy for customizing options	335
Chapter 2	XII Finding and Fixing Errors or Performance	
	Problems	335
1 F	ixing Execution Errors	336
	GAMS limit errors	336
	Arithmetic errors during GAMS execution	337
	Execution errors during model generation	
	Execution errors during model solution	340
	Solver function evaluation errors	341
	Symptoms	341
	Allowing errors to occur	
	Repair	
	Presolve errors	
	Problem eliminated	
	No feasible mixed integer solution	
	No feasible continuous solution	
	Solver specific limits	
	Basing conditionals on number of errors	
	Clearing error conditions	
2 5	caling GAMS Models	
	Basics	
	Theory of scaling	
	Scaling a variable	
	Scaling equations	
	Simultaneous equation and variable scaling	
	Example of scaling	
	Scaling of GAMS models	
	Scaling in GAMS solvers	
	Using GAMS scaling assistance	
	Why should you scale? Effect of scaling on GAMS output	
	How do you know how much to scale?	
	A caution when scaling – runaway cases	
	User defined data scaling	
	Nonlinear scaling	
3 5	mall to Large: Aid in Development and Debugging	
3 0	Basics	
	Expandability in an example	
	Steps for working from small to large.	
	Making small parts of large models	
	Save and restart to isolate problem areas	
	Strategic sub-setting.	
	Data reduction	
4 S	peeding up GAMS	
. •	Basics	
	Finding where excessive time is being used	
	Screen watching and LOG file examination	
	Profile	
	Use of profile to find slow statements	

	invoking profile	
	On the GAMS command line	364
	In the IDE GAMS parameters box	364
	As an internal option	364
	What should the number be	
	Limiting profile output: Profiletol	
	Isolating terms in slow statements	
	It takes too long - searching	
	Why programs can be slow and their repair	366
	Set addressing and references	
	Avoiding considering unnecessary cases	
	Calculation statements	
	Equation existence limited using conditionals	
	Equation term consideration limited using conditions	
	Variable specification - suppression	
	Watch out for incomplete suppression	370
	Post solution report writing computations	
	Trading memory for time	
	Other speed ups	372
5 Me	emory Use Reduction in GAMS	372
	Basics	
	Finding where excessive memory is being used	
	Screen watching and LOG file examination	
	Profile	
	Profiling to find memory hogging statements	
	Invoking profile	
	On the GAMS command line	
	In the IDE GAMS parameters box	
	As an internal option	
	What should the profile number be	
	Limiting profile output: Profiletol	
	Memory use dumps: Dmpsym	
	Looking within memory hogs to find offending term	
	My code won't work - searching	
	Causes of excessive memory use and repair	
	Avoiding considering unnecessary cases	
	Calculation statements	
	Equation existence using conditionals	
	Equation existence using containments	
	Variable specification - suppression	
	Watch out for incomplete suppression	
	Memory traps to watch out for	
	Clearing memory of unnecessary items	
	Limiting memory use with HeapLimit	
Chapter X	(III More Language Features	382
1 Inc	cluding External Files	383
	Inclusion without arguments	383
	\$Include	383
	Includes that cause compiler error messages	386
	Suppressing the listing of include files	386
	Redefining the location of include files - Idir	386
	Include with arguments	386

	\$Batinclude	387
	How parameter inclusion works	387
	\$Libinclude	389
	Ldir	390
	\$Sysinclude	390
	Sdir	390
	Influence on LST file contents: \$Oninclude and \$Offinclude	390
	Passing \$ commands between code segments: \$Onglobal and \$Offglobal	390
	Special provision for CSV files	391
	\$Ondelim and \$Offdelim	391
2	Dollar Commands	392
	Basics	392
	When do dollar commands occur?	
	Categories of \$ commands	
	Commands for inclusion of comments	
	LST and other output file contents control	394
	Ways of including external files	
	Contents dependent compilation	
	Alter numerical procedures used	
	Alter data for items	396
	GDX file read/write	396
	Alter compiler procedures	397
	Cause execution of an external program	397
	Restrict access to data	
	Tear apart strings	397
	Compress and encrypt files	398
	Detailed description of dollar commands	398
	Abort	398
	Batinclude	399
	Call	399
	Clear	400
	Clearerror	400
	Comment	400
	Compress	400
	Decompress	401
	Dollar	401
	Double	401
	Echo, Echon	402
	Eject	402
	Encrypt	402
	Eolcom	403
	Error	403
	Escape	403
	Exit	404
	Expose	404
	Gdxin	404
	Gdxout	405
	Goto	406
	Hidden	406
	Hide	406
	If, If not, Ifi, Ifi not	407
	Include	407
	Inlinecom	407
	Kill	408

08 09 09 10 11 11 12 12 13 14 15
09 10 10 11 11 12 12 13 14 15
09 10 11 11 11 12 12 13 14 15
10 11 11 12 12 13 14 15
10 11 11 12 12 13 14 15
11 11 12 12 13 14 15
11 12 12 13 14 14
11 12 12 13 14 14
12 12 13 14 15
12 13 14 14
12 13 14 15
13 14 14 15
14 14 15
14 15 15
15 15
15
15
15
16
16
16
16
16
17
18
18
19
19
19
19
20
20
20
20
21
21
21
22
22
22
22
22 23
22 23 23
22 23 23 24
22 23 23 24 24
22 23 23 24 24 25
22 23 23 24 24 25 25
22 23 24 24 25 25 25
22 23 23 24 24 25 25 25 26
22 23 24 24 25 25 25 26 26
22 23 24 24 25 25 26 26 26
22 23 24 24 25 25 25 26 26
1 1 1 1 1 2 2 2 2

	Sysinclude	427
	Title	427
	Unload	427
	Use205	428
	Use225	428
	Use999	428
3	The Option Command	428
	Basics	428
	Options by function	429
	Options for control of solver choice	429
	Options including debugging information in LST file	430
	Options influencing LST file contents	430
	Options influencing solver function	430
	Other options altering GAMS settings	431
	Options affecting data for items in memory	431
	Options that form projections of data items	431
	Description of options	431
	Option itemname:d and Option itemname:d:r:c	432
	Option itemname < or <= itemname2	432
	Bratio	433
	Clear	433
	CNS	434
	Decimals	434
	Dispwidth	434
	DNLP	434
	Domlim	434
	Dmpsym	435
	Dualcheck	435
	Eject	435
	Forlim	435
	lterlim	435
	Kill	435
	Limcol	436
	Limrow	436
	LP	436
	MCP	436
	Measure	437
	MINLP	437
	MIP	437
	NLP	
	Oldname	437
	Optca	
	Optcr	
	Profile	
	Profiletol	
	Reslim	
	RMIP	
	RMINLP	
	Savepoint	
	Seed	
	Solvelink	
	Solprint	
	Solslack	
	Solveopt	441

	Subsystems	441
	Sys10	442
	Sysout	442
Chapter VIV	Advanced Language Feetures	442
Chapter Aiv	Advanced Language Features	772
1 Macı	os in GAMS	443
2 Outp	out via Put Commands	446
	Basics of put	446
	Details on put related commands	
	File	449
	Putdr: Pdir	450
	.Pdir	450
	Sending output to the LOG file	
	Sending output to the SCREEN	
	Put	
	Items within a put	
	Quoted text	
	Set elements	
	Set element explanatory text via .te and .tf	
	Putting out set elements for parameters via .Tn	
	Item explanatory text via .ts	
	Numeric items	
	Parameter values	456
	Model solution status attributes: .Modelstat, .Solvestat, .Tmodstat, .Tsolstat	458
	Variable and equation attributes: .L and .M	459
	System attributes	
	.CNS	461
	.Date	461
	.DNLP	461
	.Fe	461
	.Fn	461
	.Fp	
	.Gamsrelease	•
	.Gstring	
	.lfile	461
	.lline	
	Lice1 .Lice2	
	.LP	_
	.MINLP	_
	NLP	_
	.MCP	_
	.MPEC	_
	.Ofile	_
	.Opage	_
	.Page	_
	.Pfile	_
	.Platform	_
	.Ppage	462
	.Rdate	462
	.Rfile	462

	.RMINLP		462
	.RMIP		462
	.Rtime		462
	.Sfile		462
	.Sstring		462
	.Time		462
	.Title		462
	.Version		462
	GAMS co	mmand line parameters	462
	Write pos	ition controls	463
	Skip to a	specified column: @	463
	Skip to a	new line: /	464
	Skip to a	specified row: #	465
	Other pos	itioning parameters	465
	.Cc		466
	.Cr		466
	.Hdcc		466
	.Hdcr		
	.Hdll		
	.LI		
	.Tlcc		
	.TIII		
	.Tlcr		
Forn		tems	
1 011	·	tting – append or overwrite	
		alling appoint of overwhee	
	•	natting	
	Ŭ	tom margin	
		margin	
		e control	
	Ŭ	ge height	
		e width	
		margin	
		nge titles and headers	
	• •		
	Puthd		472
	i dina		., 0
		er font case formatting: .Case and .Lcase	
		•	
		matting	
		ement name width	
		er of decimals	_
		per width	
		ndicator width	
		natory and quoted text width	
		natting	
		is vs fixed width	
		ncnc	
		matting	
	•	nent name justification	
	•	justification	
	sj set indi	cator justification	483

	ti evaluation, and gusted tout justification	40.4
	tj explanatory and quoted text justification	
	Local formatting	
	Additional numeric display control	
	.nr .nz	
	.nz Putclose	
	Putpage	
	Putting out a block of text: \$onput, \$offput, \$onputs, \$onputv	
	Making puts conditional	
	Output to other programs	
	Put of data to a regression code	
	Put file for export to mapping program	
	Errors that arise during puts	
2	Acronyms	
3	•	
	Declaration	
	Usage	
4	Conditional Compilation	495
	Control variables	495
	Establishing control variables	495
	\$Setglobal	496
	\$Setlocal	496
	\$Set	496
	\$EvalGlobal	496
	\$Evallocal	497
	\$Eval	498
	Setting environment variables	499
	Destroying Contol Variables	500
	A problem with control variable definitions	500
	Environment variables	500
	Names of some system environment variables	500
	Defining and destroying user environment variables	501
	Augmenting environment variables	502
	Accessing environment variable status at any point in the code: \$Show	
	\$If and \$Ifi conditionals	503
	\$If and \$Ifi	503
	\$lfe conditionals	503
	Not as a modifier	504
	\$ifthen, iftheni, ifthene, else, elseif, endif conditionals	
	Forms of conditionals	
	Based on control and environment variables	
	Existence	
	Contents	
	Numerical Value	
	Based on characteristics of named item or parameter	
	Item type	
	Definition status: Declared and Defined	
	Set dependency: Dimension	
	Passed parameter existence	
	Based on GAMS command line parameters	
	Based on system characteristics	
	Based on error and warning checks	
	Based on file or directory existence.	
	Based on put file status	520

	Incorporating Goto: \$Goto and \$Label	520
	Redefining expressions	521
	System attributes that can be included	521
	GAMS command line attributes that can be included	523
	Based on user options and command line: // -/ -/ User1-5	
	Passed parameter inclusion	524
	Control variable inclusion	
	Running external programs or commands	
	\$Call	524
	Execute	525
	Shellexecute	
	\$Setargs	
	Writing messages to LST, LOG and other files	
	LST File: \$Abort and \$Error	
	LOG file: \$Log	
	Other named files: \$Echo, \$Offecho, \$Onecho	
	End the job: \$Exit, \$Abort, \$Error, \$Stop, \$Terminate	
	Longer examples	
	Changing model type depending on control variable	527
	Changing form of data in model and their use	
	Having batincludes that deal with different data types	
	For more examples	530
Chapte	r XV Using GAMS Data Exchange or GDX Files	531
1	Creating a GDX file in GAMS	531
	Command line GDX option - GDX dump of the whole problem	531
	GDX Point Solution file	
	GDX files containing selected items	
	Execution time selected item GDX file creation	
	Compile time selected item GDX file creation	
2	Inputting data from a GDX file into GAMS	
	Compile time imports from GDX files	536
	Execution time GDX imports	537
	Execute_Load	537
	Execute_Loadpoint	538
3	General notes on GDX files	539
	Identifying contents of a GDX file	
	Identifying contents with \$Load	540
	Identifying contents with the IDE	
	Identifying contents with Gdxdump	
	Identifying differences in contents with Gdxdiff	
5	Merging GDX files	
6	Using GDX files to interface with other programs	548
	Spreadsheets	548
	GEMPACK	
	Other	
7	Gdxcopy Making GDX files compatable	
	.,	
8	Writing older GDX versions with GDXCONVERT	550

Chapter	XVI Links to Other Programs Including	
опа р то.		550
1	Executing an external program	. 551
	\$Call	
	Spaces in file names and paths	
	Execute	
	Put_utility	
	Timing of execution with \$Call and Execute	
2	Passing data from GAMS to other programs	
	Put file data passage	559
	Plain text	559
	CSV or otherwise delimited	560
	Rutherford's CSV put: Gams2csv	561
	GDX	563
	Spreadsheet links	563
	Graphics programs	563
	Gnuplot	563
	Gnuplot.gms	563
	Gnupltxy.gms	563
	Matlab	567
	Spreadsheet graphics	567
	Geographic mapping programs	567
	Gdxviewer links: Access, Excel pivot table, Excel, CSV, GAMS include, HTML, Text files, Plots, XML	568
	Other programs and conversions: Convert, DB2, FLM2GMS, GAMS2TBL, HTML, Latex, MPS, Oracle, XM	L 568
3	Passing data from other programs to GAMS	. 569
	Including data	569
	Spreadsheet links	
	XIs2gms	
	Interactive mode	
	Batch mode	
	GAMS program in Excel sheet	
	GDX	
	Mdb2gms	
	Interactive mode	
	Batch Mode	
	SQL: Sql2gms	
	Other programs: DB2, Latex, GNETGEN, Gnuplot, Matlab, MPS, NETGEN, Oracle	
4	Customized data interchange links for spreadsheets	
	Xlexport, Xldump, Xlimport	
	Ximport	
	Xexport	
	XIdump	
	Gdxxrw	
	Command line parameters	
	Rng=	
	NameConv=: NC=	
	GAMS item dimension: Dim=, Rdim=, Cdim=	
	Data specification	
	Set data: Set= and Dset=	
	Examples	
	Loading rows of set elements	
	•	

Loading Coldinis of Set elements	
Loading set elements only if they have data or text	584
Writing set elements	585
Sets and explanatory text – use of Set	585
Loading by upper left hand corner	586
Loading sets from data tables	586
Loading sets from lists with duplicates	586
Dealing with a tuple	587
Execution time set reads	587
Execution time set writes	587
Loading the set into GAMS	587
Unloading the set from GAMS	588
Parameter data: Par	
Rearranging rows and columns	589
Variable and equation data: Equ and Var	
Special options for reading from a spreadsheet: Skipempty= and Se=	
Special options for writing to a spreadsheet	
Is the workbook open or shared?	
Merge	
Clear	
Special value and zero cell writing options	
Epsout	
Naout	
Minfout	
Pinfout	
Undfout	
Zeroout	
Squeeze	
Resetout	
Options for reading in command line parameters	
Command line parameters in a file	
·	
Other Options	
Tracing Options	
Log and Logappend	
Trace	
Workbook performance options	
Updlinks	
RunMacros	
Other GDXXRW Options	
Debugging Gdxxrw instructions	
Spreadsheet graphics	
Interactively including results	
Interactive calculations in a spreadsheet	
Calling GAMS from GAMS	
5 Using equations defined by external programs	608
Identifying the equations and their contents: =X=	608
Building the external function evaluator	609
Chapter XVII Controlling GAMS from External Programs	610
1 Calling GAMS from other programs	611
Excel spreadsheet in charge	
Excel part of implementation	
Exos, part of implomentation	

Defining the links through the map	612
Worksheets present	614
Inputs sheet structure	61
Results sheet structure	61
Running GAMS – the main macro	610
Critical user defined items	610
GAMS run sequence	61
Actions involved with executing GAMS	61
Examining the macros	61
GAMS part of implementation	618
Developing Excel in charge – summary steps	62
Compiled program in charge – Delphi	62
A Delphi example	62
Steps in application development	62
Passing data to GAMS	62
Calling GAMS	624
Challenges in running GAMS	
Reading the GAMS solution	
Web servers or programs in other languages in charge	
2 Transferring models to other systems	
g	
Chapter XVIII Utilities included in GAMS	627
•	
1 Posix utilities	627
2 Matrix Utilities	630
Invert	63:
Cholesky	
Eigenvalue	
Eigenvector	
3 Interface and other utilities	
4 GDX Utilities	63
Gdxcopy	63
Gdxdiff	630
Gdxdump	630
Gdxmerge	630
Gdxrank	63
Gdxviewer	63
Gdxxrw	63
Gdx2access	63
Gdx2xls	63
MDB2GMS	63
SQL2GMS	63
XIs2gms	63
5 Interface utilities	639
Ask	63
Msappavail	
Shellexecute	
Xistalk	
AISIAIR	
Chapter XIX Solver Option Files	644
·	_
1 Basics	644
Telling a solver to look for an options file: .Optfile	64

	Option file name	
	Alternative option file extention names: .Opt, .Op?, .O??, .???	
2	Option file contents	
	Comments: *	
3	Option file editor	
	Writing options during a model run	
	Learning about options: Solver manuals	
	Default settings for Optfile	
	Defining a central location for the option files: Optdir	
	Transitory nature of options	
0	Transitory flature or options	049
Chapter	XX Advanced Basis Usage	649
1	Basics	649
2	Advanced basis formation in GAMS	650
3	Effect of advanced basis on solution performance	650
4	Bratio	651
5	Providing a basis	651
	Getting a basis through repeated solution	651
	Save files	
	An alternative – use a GDX point file	
6	Guessing at a basis	
	Why use a GAMSBAS or GDX Point basis	
	Problems with a basis	
•	Symptoms and causes of a poor advanced basis	
	MIP	
	NLP	655
Chapter :	XXI Mixed Integer, Semi, and SOS Programming	655
1	Specifying types of variables	655
	Binary variables	
	Integer variables	656
	Specially ordered set variables of type 1 (SOS1)	
	Specially ordered set variables of type 2 (SOS2)	
	Semi-continuous variables	
2	Semi-integer variables Imposing priorities	
	GAMS options and model attributes	
J	Modelname.Cheat = x;	
	Modelname.Cutoff = x;	
	Modelname.Nodlim = x;	662
	Modelname.Optca=X; Option Optca=X;	662
	Modelname.Optcr=X; Option Optcr=X;	
	Modelname.Optfile = 1;	
	Modelname.Prioropt = 1;	664

		Modelname.Tryint = x;	664
	4	Branch and bound output	664
	5	Nonlinear MIPs	665
6		Identifying the solver	665
		MINLP	
		MIP	••••
		RMIP	666
		RMINLP	666
	7	Model termination conditions and actions	666
	8	Things to watch out for	667
		Default bounds	667
		Ending with a gap – big default for Optcr (10%)	667
		The nonending quest	667
Chai	nter	XXII NLP and MCP Model Types	668
Ullu			
	1	Terminology	
		Superbasic	
	•	Complementarity	
	2	Problem setup	
		Starting points initial values	
		Upper and lower bounds	
		Scaling Degenerate cycling blocking	
		Advanced bases	
		MCP complementarity specification	
	3	Output	
		Problem displays - limrow/limcol marking	
		Model setup output	
		Solver results	
		Iteration log	674
		Termination messages	674
		Function evaluation errors	675
		MCP difference in Equation and Variable Solution Output	
	4	NLP and MCP variants	676
	5	Solvers	676
Char	.40= \	VVIII Madal Attributas	676
Cnap	iter /	XXIII Model Attributes	070
	1	Attribute addressing	676
	2	Attributes describing solution characteristics	677
		Modelstat: Tmodstat	677
		Solvestat: Tsolstat	678
		Other solution related model attributes	679
		Domusd	680
		Etalg	
		ETsolve	
		ETsolver	
		IterusdLine	
		Nodusd.	
		: .2444	

	Numdepnd	680
	Numdvar	680
	Numequ	680
	Numinfes	680
	Numnlins	681
	Numninz	681
	Numnopt	681
	Numnz	681
	Numredef	681
	Numunbnd	681
	Numvar	681
	Objest	681
	Objval	681
	Rescalc	681
	Resderiv	681
	Resgen	681
	Resusd	681
	Robj	682
	Suminfes	682
3 Attril	butes influencing model solution	682
	Commonly used pre solution model attributes	682
	Cheat	
	Cutoff	
	Holdfixed	
	Nodlim	
	Optfile	
	Prioropt	
	Scaleopt	
	Savepoint	
	Solveopt	
	Tryint	
	•	
	Workfactor Workspace	
	Pre solution model attributes that are also options	
	Bratio	
	Dictfile	
	Domlim	
	Limcol	687
	Limrow	
	Optica , Opticr	
	Reslim	
	Solprint	
	Solvelink	
	Sysout	
	Less common options	
	Tolinfeas	
	Tolinfrep	
	Tolproj	689
Chapter XXIV	Application Help: Model Library, Web Sites,	
- iiaptoi ///iiv		600
	Documentation	689

1 Mod	lel library	690
	Using the GAMS model library	69
	Using another model library	693
2 Oth	er general documentation sources	695
	Installation	69
	Latest GAMS version	69
	Solver manuals	69
	GAMS FAQ	69
	GAMS World	69
	Gams-List	698
	Newsletter	
	Supplemental GAMS Corporation materials	698
	User generated materials	
	Courses and workshops	69
Chapter XXV	Compressed and encrypted files	699
Chapter XXV	Grid Computing	700
1 Grid	l Computing language features	70 ⁻
Ind	lex	706

1 McCarl GAMS User Guide

McCarl Expanded GAMS User Guide Version 23.3

by

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1.1 Forword

The General Algebraic Modeling System (GAMS) is a high-level modeling system for mathematical programming problems. This document is a guide to GAMS language elements. The coverage in this document is as complete as possible for developments up to GAMS release 22.7. GAMS generated information on subsequent releases can be found on http://www.gams.com/docs/release/release.htm.

The guide is designed to provide a smart document with many hyperlinks. When you click on those they will move you to related places in the document or open up example GMS files.

The document is organized into the sections identified below; an index is also present. For those wishing a printable copy it is typically on c:\program files\C:\Program Files\GAMS22.7 \docs\bigdocs\gams2002\mccarlgamsuserguide.pdf or here.

The overall contents of the document are as follows

Quick Start Tutorial

Sets

Data Entry

Variables, Equations, Models and Solvers

Model Types and Solvers

Standard Output

Writing Models and Good Modeling Practices

Running Jobs with GAMS and the GAMS IDE

Fixing Compilation Errors

Rules for Item Names, Element Names and Explanatory Text

Including Comments

Calculating Items

Improving Output via Report Writing

Rules for Item Capitalization and Ordering

Conditionals

Control Structures

Doing a Comparative Analysis with GAMS

GAMS Command Line Parameters

Saves and Restarts

Customizing GAMS

Fixing Execution Errors

Scaling GAMS Models

Small to Large: Aid in Development and Debugging

Speeding up GAMS

Memory Use Reduction in GAMS

Including External Files

Dollar Commands

The Option Command

Output via Put Commands

Acronyms

Conditional Compilation

Using GAMS Data Exchange or GDX Files

Links to Other Programs Including Spreadsheets

Controlling GAMS from External Programs

Solver Option Files

Advanced Basis Usage

Mixed Integer, Semi, and SOS Programming

NLP and MCP Model Types

Model Attributes

Application Help: Model Library, Web Sites, Documentation

Many have contributed to this document beyond the authors. Erwin Kalvelagen wrote visual Basic Macros used in forming the complete document. Armin Pruessner provided comments and aid in the GDX chapter. Tony Brooke, David Kenderick, Alex Meeraus and later Ramesh Raman wrote and rewrote the earlier GAMS Users Guide which provided a foundation for this document. In addition, outside of GAMS Arne Drud of ARKI Consulting provided a number of insightful comments on the NLP chapter helping improve its contents. Gideon Kruseman of Wageningen University provided several useful comments. Rich Benjamin of FERC identified a number of errors or unclear sections in the text that we have fixed. McCarl's many students at Texas A&M and in commercial GAMS classes have also made contributions.

1.2 Introduction

The years since the 1950s have seen the rapid development of algorithms and computer codes to analyze and solve large mathematical programming problems. One important part of this growth was the development in the early 1980's of modeling systems, one of the earlier of which was the Generalized Algebraic Modeling System or GAMS - the topic of this book. GAMS is designed to

- " Provide an algebraically based high-level language for the compact representation of large and complex models
- " Allow changes to be made in model specifications simply and safely
- " Allow unambiguous statements of algebraic relationships
- " Provide an environment where model development is facilitated by subscript based expandability allowing the modeler to begin with a small data set, then after verifying correctness expand to a much broader context.
- " Be inherently self documenting allowing use of longer variable, equation and index names as well as comments, data definitions etc. GAMS is designed so that model structure, assumptions, and any calculation procedures used in the report writing are documented as a byproduct of the modeling exercise in a self-contained file.
- Be an open system facilitating interface to the newest and best solvers while being solver independent allowing different solvers to be used on any given problem
- " Automate the modeling process including
 - ¶ permitting data calculation;
 - ¶ verifying the correctness of the algebraic model statements;
 - ¶ checking the formulation for obvious flaws;
 - ¶ interfacing with a solver;
 - ¶ saving and submitting an advanced basis when doing related solutions;
 - ¶ permitting usage of the solution for report writing.
- " Permitting portability of a model formulation between computer systems allowing usage on a variety of computers ranging from PC's to workstations to super computers.
- " Switching solvers is also very simple requiring changing a solver option statement or changing from using LP to using NLP.
- " Facilitating import and export of data to and from other computer packages
- " Allow use by groups of varying expertise

Provide a example models that may assist modelers through provision of a model library.

This Users Guide updates and expands upon the original document by Brooke, Kenderick and Meeraus and a revision thereof by Brooke, Kenderick, Meeraus and Raman. This document unifies many system features that have occurred in the continuing system development efforts of the GAMS development Corporation with the capabilities of modern day electronic documents and computer systems.

2 Quick Start Tutorial

This book is long and detailed. Here I present a quick introductory tutorial for beginners, cross referenced to the rest of the treatment.

Basic models

Dissecting the simple models

Running the job

Examining the output

Exploiting algebra

Dissecting the algebraic model

Good modeling practices

Structure of GAMS statements, programs and the;

Adding complexity

Why use GAMS and algebraic modeling

2.1 Basic models

In my GAMS short courses I have discovered that users approach modeling with at least three different orientations. These involve users who wish to

- " Solve objective function oriented constrained optimization problems.
- " Solve economically based general equilibrium problems.
- " Solve engineering based nonlinear systems of equations.

In this tutorial I will use three base examples, one from each case hopefully allowing access to more than one class of user.

Solving an optimization problem
Solving for an economic equilibrium
Solving a nonlinear equation system

2.1.1 Solving an optimization problem

Many optimization problem forms exist. The simplest of these is the Linear Programming or LP problem. Suppose I wish to solve the optimization problem

where this is a farm profit maximization problem with three decision variables: X_{corn} is the land area devoted to corn production, X_{wheat} is the land area devoted to wheat production, and X_{cotton} is the land area devoted to cotton production. The first equation gives an expression for total profit as a function of per acre contributions times the acreage allocated by crop and will be maximized. The second equation limits the choice of the decision variables to the land available and the third to the labor available. Finally, we only allow positive or zero acreage.

The simplest GAMS formulation of this is optimize.gms

```
VARIABLES Z;

POSITIVE VARIABLES Xcorn , Xwheat , Xcotton;

EQUATIONS OBJ, land , labor;

OBJ.. Z =E= 109 * Xcorn + 90 * Xwheat + 115 * Xcotton;

land.. Xcorn + Xwheat + Xcotton =L= 100;

labor.. 6*Xcorn + 4 * Xwheat + 8 * Xcotton =L= 500;

MODEL farmPROBLEM /ALL/;

SOLVE farmPROBLEM USING LP MAXIMIZING Z;
```

Below after introduction of the other two examples I will dissect this formulation explaining its components.

2.1.2 Solving for an economic equilibrium

Economists often wish to solve problems that characterize economic equilibria. The simplest of these is the single good, single market problem. Suppose we wish to solve the equilibrium problem

where P is the market clearing price, Pd the demand curve, Qd the quantity demanded, Ps the supply curve and Qs the quantity supplied. This is a problem in 3 equations and 3 variables (the variables are P, Qd, and Qs - not Pd and Ps since they can be computed afterwards from the equality relations).

Ordinarily one would use all equality constraints for such a set up. However, I use this more general setup because it relaxes some assumptions and more accurately depicts a model ready for GAMS. In particular, I permit the case where the supply curve price intercept may be above the demand curve price intercept and thus the market may clear with a nonzero price but a zero quantity. I also allow the market price to be above the demand curve price and below the supply curve price. To insure a proper solution in such cases I also impose some additional conditions based on Walras' law.

```
Od*(P - Pd) = 0 or Od*(Pd-(6 - 0.3*Od)) = 0
```

```
Qs*(Ps-(1+0.2*Qs))=0

P*(Os-Od)=0
```

which state the quantity demanded is nonzero only if the market clearing price equals the demand curve price, the quantity supplied is nonzero only if the market clearing price equals the supply curve price and the market clearing price is only nonzero if Qs=Qd.

The simplest GAMS formulation of this is below (<u>econequil.gms</u>). Note in this case we needed to rearrange the Ps equation so it was expressed as a greater than to accommodate the requirements of the PATH solver.

```
POSITIVE VARIABLES P, Qd , Qs;

EQUATIONS Pdemand, Psupply, Equilibrium;

Pdemand.. P = g= 6 - 0.3*Qd;

Psupply.. (1 + 0.2*Qs) = g= P;

Equilibrium.. Qs = g= Qd;

MODEL PROBLEM /Pdemand.Qd, Psupply.Qs, Equilibrium.P/;

SOLVE PROBLEM USING MCP;
```

Below after introduction of the other example I will dissect this formulation explaining its components.

2.1.3 Solving a nonlinear equation system

Engineers often wish to solve a nonlinear system of equations often in a chemical equilibrium or oil refining context. Many such problem types exist. A simple form of one follows as adapted from the GAMS model library and the paper Wall, T W, Greening, D, and Woolsey, R E D, "Solving Complex Chemical Equilibria Using a Geometric-Programming Based Technique". Operations Research 34, 3 (1987). which is

```
ba * so4 = 1
baoh / ba / oh = 4.8
hso4 / so4 / h =0 .98
h * oh = 1
ba + 1e-7*baoh = so4 + 1e-5*hso4
2 * ba + 1e-7*baoh + 1e-2*h = 2 * so4 + 1e-5*hso4 + 1e-2*oh
```

which is a nonlinear system of equations where the variables are ba, so4, baoh, oh, hso4 and h. The simplest GAMS formulation of this is (nonlinear system)

```
Variables ba, so4, baoh, oh, hso4, h;

Equations r1, r2, r3, r4, b1, b2;

r1.. ba * so4 =e= 1;

r2.. baoh / ba / oh =e= 4.8;

r3.. hso4 / so4 / h =e= .98;

r4.. h * oh =e= 1;

b1.. ba + 1e-7*baoh =e= so4 + 1e-5*hso4;

b2.. 2 * ba + 1e-7*baoh + 1e-2*h =e= 2 * so4 + 1e-5*hso4 + 1e-2*oh;

Model wall / all /;

ba.l=1; so4.l=1; baoh.l=1; oh.l=1; hso4.l=1; h.l=1;

Solve wall using nlp minimizing ba;
```

2.2 Dissecting the simple models

Each of the above models is a valid running GAMS program which contains a number of common and some differentiating language elements. Let us review these elements.

Variables
Equations
... specifications
Model
Solve
What are the .L items

2.2.1 Variables

GAMS requires an identification of the variables in a problem. This is accomplished through a VARIABLES command as reproduced below for each of the three problems.

```
VARIABLES Z; (optimize.gms)
NonNegative Variables Xcorn ,Xwheat,Xcotton;

POSITIVE VARIABLES P, Qd , Qs; (econequil.gms)
Variables ba, so4, baoh, oh, hso4, h; (nonlinsys.gms)
```

The **POSITIVE** and **Nonnegative** modifiers on the variable definitions means that these variables listed thereafter are nonnegative i.e. Xcorn, Xwheat, Xcotton, P, Qd, Qs.

The use of the word VARIABLES without the POSITIVE modifier (note several other modifiers are possible as discussed in the <u>Variables, Equations, Models and Solvers</u> chapter) means that the named variables are unrestricted in sign as Z, ba, so4, baoh, oh, hso4, and h are above.

Notes:

" The general form of these statements is

modifier variables comma or line feed specified list of variables;

where

```
modifier is optional (positive for example) variable or variables is required a list of variables follows

a  ends the statement
```

" This statement may be more complex including set element definitions (as we will elaborate on below) and descriptive text as illustrated in the file (model.gms)

```
Variables
   Tcost ' Total Cost Of Shipping- All Routes';
Binary Variables
   Build(Warehouse) Warehouse Construction Variables;
Positive Variables
   Shipsw(Supply1, Warehouse) Shipment to warehouse
```

```
Shipwm(Warehouse,Market) Shipment from Warehouse
   Shipsm(Supply1,Market) Direct ship to Demand;
Semicont Variables
   X,y,z;
```

as discussed in the Variables, Equations, Models and Solves chapter.

- The variable names can be up to 63 characters long as discussed and illustrated in the <u>Rules for Item Names</u>, <u>Element names and Explanatory Text</u> chapter.
- " GAMS is not case sensitive, thus it is equivalent to type the command VARIABLE as variable or the variable names XCOTTON as XcOttoN. However, there is case sensitivity with respect to the way things are printed out with the first presentation being the one used as discussed in the Rules for Item Capitalization and Ordering chapter.
- " GAMS does not care about spacing or multiple lines. Also a line feed can be used instead of a comma. Thus, the following three command versions are all the same

```
POSITIVE Xcorn ,Xwheat,
VARIABLES Xcotton;
Positive Xcorn,
Variables Xwheat,
Xcotton;
positive Xcorn
variables Xwheat ,
Xcotton;
```

2.2.1.1 What is the new Z variable in the optimization problem?

In the optimization problem I had three variables as it was originally stated but in the GAMS formulation I have four. Why? GAMS requires all optimization models to be of a special form. Namely, given the model

```
Maximize cx

It must be rewritten as
```

```
\begin{array}{ccc} \text{Maximize} & & \text{R} \\ & & \text{R=CX} \end{array}
```

where R is a variable unrestricted in sign. This variable can be named however you want it named (in the above example case Z). There always must be at least one of these in every problem which is the objective function variable and it must be named as the item to maximize or minimize.

Thus in a problem one needs to declare a new unrestricted variable and define it though an equation. In our optimization example (optimize.gms) we declared Z as a Variable (not a Positive Variable), then we declared and specified an equation setting Z equal to the objective function expression and told the solver to maximize Z,

```
VARIABLES Z;

EQUATIONS OBJ, land, labor;

OBJ. Z =E=

109 * Xcorn + 90 * Xwheat + 115 * Xcotton;

SOLVE PROBLEM USING LP MAXIMIZING Z;
```

Note users do not always have to add such an equation if there is a variable in the model that is unrestricted in sign that can be used as the objective function. For example the equation solving case (nonlinsys.gms) uses a maximization of ba as a dummy objective function (as further discussed below the problem is really designed to just solve the nonlinear system of equations and the objective is just there because the model type used needed one).

2.2.2 Equations

GAMS requires that the modeler name each equation, which is active in the optimization model. Later each equation is specified using the .. notation as explained just below. These equations must be named in an EQUATION or EQUATIONS instruction. This is used in each of the example models as reproduced below

```
EQUATIONS OBJ, land, labor; (optimize.gms)

EQUATIONS PDemand, PSupply, Equilibrium; (econequil.gms)

Equations r1, r2, r3, r4, b1, b2; (nonlinsys.gms)
```

Notes:

" The general form of these statements are

Equations comma or line feed specified list of equations;

where

equation or equations is required a list of equations follows

a ends the statement

- " In optimization models the objective function is always defined in one of the named equations.
- " This statement may be more complex including set element definitions (as we will elaborate on below) and descriptive text as illustrated in the file (model.gms)

```
EQUATIONS
```

```
TCOSTEQ TOTAL COST ACCOUNTING EQUATION

SUPPLYEQ(SUPPLYL) LIMIT ON SUPPLY AVAILABLE AT A SUPPLY POINT

DEMANDEQ(MARKET) MINIMUM REQUIREMENT AT A DEMAND MARKET

BALANCE(WAREHOUSE) WAREHOUSE SUPPLY DEMAND BALANCE

CAPACITY(WAREHOUSE) WAREHOUSE CAPACITY

CONFIGURE ONLY ONE WAREHOUSE;
```

as discussed in the Variables, Equations, Models and Solves chapter.

" The equation names can be up to 63 characters long as discussed and illustrated in the <u>Rules for Item</u> Names, Element Names and Explanatory Text chapter.

2.2.3 .. specifications

The GAMS equation specifications actually consist of two parts. The first part naming equations, was discussed just above. The second part involves specifying the exact algebraic structure of equations.

This is done using the .. notation. In this notation we give the equation name followed by a .. then the

exact equation type as it should appear in the model. The equation type specification involves use of a special syntax to tell the exact form of the relation involved. The most common of these are (see the Variables, Equations, Models and Solves chapter for a complete list):

```
=E= is used to indicate an equality relation
=L= indicates a less than or equal to relation
=G= indicates a greater than or equal to relation
```

This is used in each of the example models where a few of the component equations are reproduced below

```
OBJ.. Z =E= 109*Xcorn + 90*Xwheat + 115*Xcotton; (optimize.gms)
land.. Xcorn + Xwheat + Xcotton =L= 100;

Pdemand.. P =g= 6 - 0.3*Qd; (econequil.gms)

r1.. ba * so4 =e= 1; (nonlinsys.gms)
```

Notes:

" The general form of these statements is

```
Equationname • algebra1 equationtype algebra2;
```

where

an equation with that name must have been declared (have appeared in and equation statement)

the •• appears just after the equation name

the algebraic expressions algebra1 and algebra2 can each be a mixture of variables, data items and constants

the equationtype is the =E=, =L=, and =G= discussed above.

- a a ends the statement
- " All equations must be specified in .. notation before they can be used.
- " Some model equations may be specified in an alternative way by including upper or lower bounds as discussed in the Variables, Equations, Models and Solves chapter.
- " .. specification statements may be more complex including more involved algebra as discussed later in this tutorial and in the Calculating Items chapter.
- " It may be desirable to express equations as only being present under some conditions as discussed later in this tutorial and in the Conditionals chapter.

2.2.4 Model

Once all the model structural elements have been defined then one employs a MODEL statement to identify models that will be solved. Such statements occur in the each of the three example models:

```
MODEL farmPROBLEM /ALL/; (optimize.gms)

MODEL PROBLEM /Pdemand.Qd, Psupply.Qs, Equilibrium.P/; (econequil.gms)
```

Model wall / all / ;

(nonlinsys.gms)

Notes:

" The general form of these statements are

Model modelname optional explanatory text / model contents/;

where

Model or models is required

a modelname follows that can be up to 63 characters long as discussed in the Rules for Item Names, Element names and Explanatory Text chapter

the optional explanatory text is up to 255 characters long as discussed in the Rules for Item Names, Element names and Explanatory Text chapter

the model contents are set off by beginning and ending slashes and can either be the keyword all including all equations, a list of equations, or a list of equations and complementary variables. Each of these is discussed in the following bullets.

- a , ends the statement
- " In the Model Statement in the model contents field

Using /ALL/ includes all the equations.

One can list equations in the model statement like that below.

```
MODEL FARM /obj, Land, labor/;
```

and one does not need to list all the equations listed in the Equations statements. Thus, in (optimize.gms), one could omit the constraints called labor from the model

```
MODEL ALTPROBLEM / obj,land/;
```

" The equilibrium problems are solved as Mixed complementarity problems (MCP) and require a special variant of the Model statement. Namely in such problems there are exactly as many variables as there are equations and each variable must be specified as being complementary with one and only one equation. The model statement expresses these constraints indicating the equations to be included followed by a period(.) and the name of the associated **complementary variables** as follows

```
MODEL PROBLEM /Pdemand.Qd, Psupply.Qs,Equilibrium.P/; (econequil.gms)
```

which imposes the complementary relations from our equilibrium problem above.

- " All equations in the model which are named and any data included must have been specified in .. notation before this model can be used (in a later solve statement).
- " Users may create several models in one run each containing a different set of equations and then solve those models and separately.

2.2.5 Solve

Once one believes that the model is ready in such that it makes sense to find a solution for the variables then the solve statement comes into play. The SOLVE statement causes GAMS to use a solver to optimize the model or solve the embodied system of equations.

```
SOLVE farmPROBLEM USING LP MAXIMIZING Z; (optimize.gms)

SOLVE PROBLEM USING MCP; (econequil.gms)

Solve wall using nlp minimizing ba; (nonlinsys.gms)
```

Notes:

" The general forms of these statements for models with objective functions are

Solve modelname using modeltype maximizing variablename; Solve modelname using modeltype minimizing variablename;

and for models without objective functions is

Solve modelname using modeltype;

where

Solve is required

a modelname follows that must have already been given this name in a <u>Model</u> statement using is required

the modeltype is one of the known GAMS model types where

models with objective functions are

LP for linear programming

NLP for nonlinear programming

MIP for mixed integer programming

MINLP for mixed integer non linear programming

plus RMIP, RMINLP, DNLP, MPEC as discussed in the chapter on Model Types and Solvers.

models without objective functions are

MCP for mixed complementary programming

CNS for constrained nonlinear systems

maximizing or minimizing is required for all optimization problems (not MCP or CNS problems)

- a variablename to maximize or minimize is required for all optimization problems (not MCP or CNS problems) and must match with the name of a variable defined as free or just as a variable.
- a ends the statement
- " The examples statement solve three different model types
 - a linear programming problem ("using LP").
 - a mixed complementary programming problem ("using MCP").
 - a non linear programming problem ("using NLP").
- " GAMS does not directly solve problems. Rather it interfaces with external solvers developed by other companies. This requires special licensing arrangements to have access to the solvers. It also requires that, for the user to use a particular solver, it already must have been interfaced with GAMS. A list of the solvers currently interfaced is covered in the Model Types and Solvers chapter.

2.2.5.1 Why does my nonlinear equation system maximize something?

The nonlinear equation system chemical engineering problem in the GAMS formulation was expressed as a nonlinear programming (NLP) optimization model in turn requiring an objective function. Actually this is somewhat older practice in GAMS as the constrained nonlinear system (CNS) model type was added after this example was initially formulated. Thus, one could modify the model type to solve constrained nonlinear system yielding the same solution using

Solve wall using mcp; (nonlinsyscns.gms)

However, the CNS model type can only be solved by select solvers and cannot incorporate integer variables. Formulation as an optimization problem relaxes these restrictions allowing use of for example the MINLP model type plus the other NLP solvers. Such a formulation involves the choice of a convenient variable to optimize which may not really have any effect since a feasible solution requires all of the simultaneous equations to be solved. Thus, while ba is maximized, there is no inherent interest in attaining its maximum; it is just convenient.

2.2.6 What are the .L items

In the nonlinear equation system chemical engineering GAMS formulation a line was introduced which is

```
ba.l=1; so4.l=1; baoh.l=1; oh.l=1; hso4.l=1; h.l=1; (nonlinsys.gms)
```

This line provides a starting point for the variables in the model. In particular the notation variablename. l=value is the way one introduces a starting value for a variable in GAMS as discussed in the chapter on NLP and MCP Model Types. Such a practice can be quite important in achieving success and avoiding numerical problems in model solution (as discussed in the Fixing Execution Errors chapter).

Notes:

- " One may also need to introduce lower (variablename.lo=value) and upper (variablename.up=value) bounds on the variables as also discussed in the Fixing Execution Errors chapter.
- " The .l, .lo and .up appendages on the variable names are illustrations of variable attributes as discussed in the Variables, Equations, Models and Solves chapter.
- The = statements setting the variable attributes to numbers are the first example we have encountered of a GAMS assignment statement as extensively discussed in the <u>Calculating Items</u> chapter.

2.3 Running the job

GAMS is a two pass program. One first uses an editor to create a file nominally with the extension GMS which contains GAMS instructions. Later when the file is judged complete one submits that file to GAMS. In turn, GAMS executes those instructions causing calculations to be done, solvers to be used and a solution file of the execution results to be created. Two alternatives for submitting the job exist the traditional command line approach and the IDE approach.

Command line approach IDE approach

2.3.1 Command line approach

The basic procedure involved for running command line GAMS is to create a file (nominally myfilename. gms where myfilename is whatever is a legal name on the operating system being used) with a text editor and when done run it with a DOS or UNIX or other operating system command line instruction like

GAMS trnsport

where trnsport.gms is the file to be run. Note the gms extension may be omitted and GAMS will still find the file.

The basic command line GAMS call also allows a number of arguments as illustrated below

```
GAMS TRNSPORT pw=80 ps=9999 s=mysave
```

which sets the page width to 80, the page length to 9999 and saves work files. The full array of possible command line arguments is discussed in the <u>Command Line Parameters</u> chapter. When GAMS is run the answers are placed in the LST file. Namely if the input file of GAMS instructions is called myfile. qms then the output will be on myfile.LST.

2.3.2 IDE approach

Today with the average user becoming oriented to graphical interfaces it was a natural development to create the GAMSIDE or IDE for short. The IDE is a GAMS Corporation product providing an Integrated Development Environment that is designed to provide a Windows graphical interface to allow for editing, development, debugging, and running of GAMS jobs all in one program. I will not cover IDE usage in this tutorial and rather refer the reader to the tutorial on IDE usage that appears in the chapter on Running Jobs with GAMS and the GAMS IDE. When the IDE is run there is again the creation of the LST file. Namely if the input file of GAMS instructions is called myfile.gms then the output will be on myfile.LST.

2.4 Examining the output

When a GAMS file is run then GAMS in turn creates a LST file of problem results. One can edit the LST file in either the IDE or with a text editor to find any error messages, solution output, report writing displays etc. In turn one can also reedit the GMS file if there were need to fix anything or alter the model contents and rerun with GAMS until a satisfactory result is attained. Now let us review the potential elements of the LST file.

Echo print
Symbol list and cross reference maps
Execution output
Generation listing
Solver report

2.4.1 Echo print

The first item contained within the LST file is the echo print. The echo print is simply a numbered copy of the instructions GAMS received in the GMS input file. For example, in the LST file segment immediately below is the portion associated with the GAMS instructions in optimize.gms.

```
Z;
3 VARIABLES
                         Xcorn ,
4 POSITIVE VARIABLES
                                   Xwheat , Xcotton;
5 EQUATIONS
                OBJ,
                       land , labor;
6 OBJ.. Z =E= 109 * Xcorn + 90 * Xwheat + 115 * Xcotton;
7
   land..
                      Xcorn +
                                   Xwheat +
                                                 Xcotton =L= 100;
   labor..
8
                    6*Xcorn +
                               4 * Xwheat + 8 * Xcotton =L= 500;
9 MODEL farmPROBLEM /ALL/;
10 SOLVE farmPROBLEM USING LP MAXIMIZING Z;
```

Notes:

- " The echo print is of the same character for all three examples so I only include the <u>optimize.gms</u> LST file echo print here.
- The echo print can incorporate lines from other files if include files are present as covered in the <u>Including External Files</u> chapter.
- " The echo print can be partially or fully suppressed as discussed in the Standard Output chapter.
- " The numbered echo print often serves as an important reference guide because GAMS reports the line numbers in the LST file where solves or displays were located as well as a the position of any errors that have been encountered.

2.4.1.1 Incidence of compilation errors

GAMS requires strict adherence to language syntax. It is very rare for even experienced users to get their syntax exactly right the first time. GAMS marks places where syntax does not correspond exactly as compilation errors in the echo print listing. For example I present the echo print from a syntactically incorrect variant of the economic equilibrium problem. In that example (econequilerr.gms) I have introduced errors in the form of a different spelling of the variable named Qd between line's 1, 3, 5 and 6 spelling it as Qd in line 1 and Qdemand in the other three lines. I also omit a required; in line 4.

```
POSITIVE VARIABLES P, Qd , Qs;
   2
                   PDemand, PSupply, Equilibrium;
     EQUATIONS
   3
     Pdemand..
                                 =g= 6 - 0.3*Qdemand;
                                                   $140
     Psupply..
                (1 + 0.2*Os) = q = P
     Equilibrium.. Qs
   5
                                 =q= Qdemand;
                $409
   6 MODEL PROBLEM /Pdemand.Qdemand, Psupply.Qs, Equilibrium.P/;
                                   $322
   7
     SOLVE PROBLEM USING MCP;
                            $257
Error Messages
140 Unknown symbol
257
    Solve statement not checked because of previous errors
322 Wrong complementarity pair. Has to be equ.var.
409 Unrecognizable item - skip to find a new statement
       looking for a ';' or a key word to get started again
```

The above echo print contains the markings relative to the compiler errors. A compiler error message consists of three important elements. First a marker **** appears in line just beneath the line where an error occurred. Second a \$ is placed in the LST file just underneath the position in the above line where the error occurred. Third a numerical code is entered just after the \$ which cross-references to a list appearing later in the LST file of the heirs encountered and a brief explanation of their cause sometimes containing a hint on how to repair the error.

Notes:

" The above messages and markings show GAMS provides help in locating errors and givies clues as to what's wrong. Above there are error markings in every position where Qdemand appears indicating that GAMS does not recognize the item mainly because it does not match with anything within the variable or other declarations above. It also marks the 409 error in the Equilibrium equation just after the missing; and prints a message that indicates that a; may be the problem.

- " The **** marks all error messages whether they be <u>compilation</u> or <u>execution</u> errors. Thus, one can always search in the LST file for the **** marking to find errors.
- It is recommended that users do not use lines with **** character strings in the middle of their code (say in a comment as can be entered by placing an * in column 1—see the <u>Including Comments</u> chapter) but rather employ some other symbol.
- " The example illustrates error proliferation. In particular the markings for the errors 140, 322 and 409 identify the places mistakes were made but the error to 257 does not mark a mistake. Also while the 140 and 322 mark mistakes, the real mistake may be that in line 1 where Qd should have been spelled as Qdemand. It is frequent in GAMS that a declaration error causes a lot of subsequent errors.
- In this case only two corrections need to be made to repair the file. One should spell Qd in line 1 as Qdemand or conversely change all the later references to Qd. One also needs to add a semi colon to the end of line 4.
- " The IDE contains a powerful navigation aid which helps users directly jump from error messages into the place in the GMS code where the error message occurs as discussed in the Running Jobs with GAMS and the GAMS IDE chapter.
- " When multiple errors occur in a single position, GAMS cannot always locate the \$ just in the right spot as that spot may be occupied.
- " New users may find it desirable to reposition the error message locations so the messages appear just below the error markings as discussed in the <u>Fixing Compilation Errors</u> chapter.
- " Here I have only presented a brief introduction to compilation error discovery. The chapter on <u>Fixing Compilation Errors</u> goes substantially further and covers through example a number of common error messages received and their causes.

2.4.2 Symbol list and cross reference maps

The next component of the LST file is the <u>symbol list</u> and <u>cross-reference map</u>. These may or not be present as determined by the default settings of GAMS on your system. In particular, while these items appear by default when running command line GAMS they are suppressed by default when running the IDE.

The more useful of these outputs is the symbol list that contains an alphabetical order all the variables, equations, models and some other categories of GAMS language classifications that I have not yet discussed along with their optional explanatory text. These output items will not be further covered in this tutorial, but are covered in the Standard Output chapter.

2.4.3 Generation listing

Once GAMS has successfully compiled and executed then any solve statements that are present will be implemented. In particular, the GAMS main program generates a computer readable version of the equations in the problem that it in turn passes on to whatever third party solver is going to be used on the model. During this so called model generation phase GAMS creates output

- " Listing the specific form of a set of equations and variables,
- " Providing a summary of the total model structure, and
- " If encountered, detailing any numerical execution errors that occurred in model generation.

Each of these excepting execution errors will be discussed immediately below. Model generation time execution errors are discussed in the <u>Fixing Execution Errors</u> chapter.

2.4.3.1 Equation listing

When GAMS generates the model by default the first three equations for each named equation will be generated. A portion of the output (just that for the first two named equations) for the each for the three example models is

```
Equation Listing
                    SOLVE farmPROBLEM Using LP From line 10
---- OBJ =E=
OBJ.. Z - 109*Xcorn - 90*Xwheat - 115*Xcotton = E = 0 ; (LHS = 0)
---- land =L=
land.. Xcorn + Xwheat + Xcotton =L= 100 ; (LHS = 0)
Equation Listing
                    SOLVE wall Using NLP From line 28
---- PDemand =G=
PDemand.. P + 0.3*Qd = G = 6; (LHS = 0, INFES = 6 ***)
---- PSupply
             =G=
PSupply.. - P + 0.2*Qs = G = -1; (LHS = 0)
Equation Listing
                    SOLVE PROBLEM Using MCP From line 7
---- r1 =E=
r1.. (1)*ba + (1)*so4 = E = 1 ; (LHS = 1)
---- r2 =E=
r2.. - (1)*ba + (1)*baoh - (1)*oh = E = 4.8 ; (LHS = 1, INFES = 3.8)
***)
```

Notes:

- " The first part of this output gives the words Equation Listing followed by the word Solve, the name of the model being solved and the line number in the echo print file where the solve associated with this model generation appears.
- The second part of this output consists of the marker ---- followed by the name of the equation with the relationship type (=L=, =G=, =E= etc).
- When one wishes to find this LST file component, one can search for the marker ---- or the string Equation Listing. Users will quickly find ---- marks other types of output like that from display statements.
- The third part of this output contains the equation name followed by a .. and then a listing of the equation algebraic structure. In preparing this output, GAMS collects all terms involving variables on the left hand side and all constants on the right hand side. This output component portrays the equation in linear format giving the names of the variables that are associated with nonzero equation terms and their associated coefficients.
- " The algebraic structure portrayal is trailed by a term which is labeled LHS and gives at evaluation of the terms involving endogenous variables evaluated at their starting points (typically zero unless the .L levels were preset). A marker INFEAS will also appear if the initial values do not constitute a feasible solution.
- " The equation output is a correct representation of the algebraic structure of any linear terms in the equation and a local representation containing the first derivatives of any nonlinear terms. The nonlinear terms are automatically encased in parentheses to indicate a local approximation is present. For example in the nonlinear equation solving example the first equation is algebraically structured as

```
ba * so4 = 1
```

but the equation listing portrays this as additive

```
---- r1 =E=
r1.. (1)*ba + (1)*so4 =E= 1 ; (LHS = 1)
```

which the reader can verify as the first derivative use of the terms evaluated around the starting point (ba=1, so4=1).

More details on how the equation list is formed and controlled in terms of content and length are discussed in the <u>Standard Output</u> chapter while more on nonlinear terms appears in the <u>NLP and MCP Model Types</u> chapter.

2.4.3.2 Variable listing

When GAMS generates the model by default the data for the first three cases in existence under each named variable will be generated. A portion of the output (just that for the first two named variables) for the each for the three example models is

```
Column Listing
                    SOLVE farmPROBLEM Using LP From line 10
---- Z
z
                 (.LO, .L, .UP = -INF, 0, +INF)
         1
                 OBJ
---- Xcorn
Xcorn
                 (.LO, .L, .UP = 0, 0, +INF)
     -109
                 OBJ
                 land
         1
                 labor
Column Listing
                      SOLVE PROBLEM Using MCP From line 7
---- P
P
                 (.LO, .L, .UP = 0, 0, +INF)
                 PDemand
        1
       -1
                 PSupply
---- Qd
Qd
                 (.LO, .L, .UP = 0, 0, +INF)
                 PDemand
        0.3
                 Equilibrium
       -1
Column Listing
                    SOLVE wall Using NLP From line 28
---- ba
ba
                 (.LO, .L, .UP = -INF, 1, +INF)
       (1)
                 r1
      (-1)
                 r2
                 b1
        1
                 b<sub>2</sub>
---- so4
so4
                 (.LO, .L, .UP = -INF, 1, +INF)
       (1)
                 r1
      (-1)
                 r3
       -1
                 b1
       -2
                 b<sub>2</sub>
```

Notes:

- " The first part of this output gives the words Column Listing followed by the word Solve, the name of the model being solved and the line number in the echo print file where the solve associated with this model generation appears.
- " The second part of this output consists of the marker ---- followed by the name of the variable.
- " When one wishes to find this LST file component, one can search for the marker ---- or the string Column Listing. Users will quickly find ---- marks other types of output like that from display statements.
- " The third part of this output contains the variable name followed by (.LO, .L, .UP = lower bound, starting level, upper bound) where

lower bound gives the lower bound assigned to this variable (often zero)

starting level gives the starting point assigned to this variable (often zero)

upper bound gives the lower bound assigned to this variable (often positive infinity + INF).

- " The fourth part of this output gives the equation names in which this variable appears with a nonzero term and the associated coefficients.
- " The output is a correct representation of the algebraic structure of any linear terms in the equations where the variable appears and a local representation containing the first derivatives of any nonlinear terms. The nonlinear terms are automatically encased in parentheses to indicate a local approximation is present just analogous to the portrayals in the equation listing section just above.

More details on how the variable list is formed and controlled in terms of content and length are discussed in the <u>Standard Output</u> chapter while more on nonlinear terms appears in the <u>NLP and MCP Model Types</u> chapter.

2.4.3.3 Model statistics

GAMS also creates an output summarizing the size of the model as appears just below from the non-linear equation solving example <u>nonlinsys.gms</u>. This gives how many variables of equations and nonlinear terms are in the model along with some additional information. For discussion of the other parts of this output see the <u>Standard Output</u> and <u>NLP and MCP model types</u> chapters.

MODEL STATISTICS

BLOCKS OF EQUATIONS	6	SINGLE EQUATIONS	6
BLOCKS OF VARIABLES	6	SINGLE VARIABLES	6
NON ZERO ELEMENTS	20	NON LINEAR N-Z	10
DERIVATIVE POOL	6	CONSTANT POOL	8
CODE LENGTH	89		

2.4.4 Execution output

The next, usually minor, element of the GAMS LST file is execution report. Typically this will involve

- " A report of the time it takes GAMS to execute any statements between the beginning of the program and the first solve (or in general between solves),
- " Any user generated displays of data; and
- " If present, a list of numerical execution errors that arose.

I will not discuss the nature of this output here, as it is typically not a large concern of new users. Display statements will be discussed later within this tutorial and are discussed in the Improving Output

<u>via Report Writing</u> chapter. Execution errors and their markings are discussed in the <u>Fixing Execution</u> Errors chapter.

2.4.5 Solver report

The final major component of the LST file is the solution output and consists of a summary and then a report of the solutions for variables and equations. Execution error reports may also appear in nonlinear models as discussed in the Fixing Execution Errors Chapter.

2.4.5.1 Solution summary

The solution summary contains

- " the marker SOLVE SUMMARY;
- " the model name, objective variable name (if present), optimization type (if present), and location of the solve (in the echo print);
- " the solver name;
- " the solve status in terms of solver termination condition;
- " the objective value (if present);
- " some cpu time expended reports;
- " a count of solver execution errors; and
- " some solver specific output.

The report from the non-linear equation solving example nonlinsys.gms appears just below.

```
SOLVE
                           SUMMARY
    MODET.
           wall
                              OBJECTIVE ba
           NLP
    TYPE
                              DIRECTION MINIMIZE
    SOLVER CONOPT
                              FROM LINE 28
                   1 NORMAL COMPLETION
**** SOLVER STATUS
**** MODEL STATUS 2 LOCALLY OPTIMAL
**** OBJECTIVE VALUE
                                 1.0000
                             0.090
RESOURCE USAGE, LIMIT
                                        1000.000
ITERATION COUNT, LIMIT
                             5
                                       10000
EVALUATION ERRORS
                             n
   CONOPT2
                  Windows NT/95/98 version 2.071J-011-046
   Copyright (C)
                  ARKI Consulting and Development A/S
                  Bagsvaerdvej 246 A
                  DK-2880 Bagsvaerd, Denmark
Using default control program.
** Optimal solution. There are no superbasic variables.
```

More on this appears in the Standard Output chapter.

2.4.5.2 Equation solution report

The next section of the LST file is an equation by equation listing of the solution returned to GAMS by the solver. Each individual equation case is listed. For our three examples the reports are as follows

		LOWER	LEVEL	UPPER	MARGINAL
 EQU	OBJ	•	•		1.000
 EQU	land	-INF	100.000	100.000	52.000
 EQU	labor	-INF	500.000	500.000	9.500
		LOWER	LEVEL	UPPER	MARGINAL
 EQU	PDemand	6.000	6.000	+INF	10.000
 EQU	PSupply	-1.000	-1.000	+INF	10.000
 EQU	Equilibri~	•	•	+INF	3.000
		LOWER	LEVEL	UPPER	MARGINAL
 EQU	r1	1.000	1.000	1.000	0.500
 EQU	r2	4.800	4.800	4.800	EPS
 EQU	r3	0.980	0.980	0.980	4.9951E-6
 EQU	r4	1.000	1.000	1.000	2.3288E-6
 EQU	b1	•	•	•	0.499
 EQU	b2	•	•		2.5676E-4

The columns associated with each entry have the following meaning,

- " Equation marker ----
- " EQU Equation identifier
- " Lower bound (.lo) RHS on =G= or =E= equations
- " Level value (.l) value of Left hand side variables. Note this is not a slack variable but inclusion of such information is discussed in the Standard Output chapter.
- " Upper bound (.up) RHS on =L= or =E= equations
- " Marginal (.m) dual variable, shadow price or in MCPs only complementary variable value (See the NLP and MCP chapter)

Notes:

- " The numbers are printed with fixed precision, but the values are returned within GAMS have full machine accuracy.
- " The single dots '.' represent zeros.
- " If present EPS is the GAMS extended value that means very close to but different from zero.
- " It is common to see a marginal value given as EPS, since GAMS uses the convention that marginals are zero for basic variables, and nonzero for others.
- " EPS is used with non-basic variables whose marginal values are very close to, or actually, zero, or in nonlinear problems with superbasic variables whose marginals are zero or very close to it.
- For models that are not solved to optimality, some items may additionally be marked with the following flags.

Flag	Description
Infes	The item is infeasible. This mark is made for any entry whose level value is not
	between the upper and lower bounds.
Nopt	The item is non-optimal. This mark is made for any non-basic entries for which
	the marginal sign is incorrect, or superbasic ones for which the marginal value is
	too large.
Unbnd	The row or column that appears to cause the problem to be unbounded.

[&]quot; The marginal output generally does not have much meaning in an MCP or CNS model.

2.4.5.3 Variable solution report

The next section of the LST file is a variable by variable listing of the solution returned to GAMS by the solver. Each individual variable case is listed. For our three examples the reports are as follows

	LOWER	LEVEL	UPPER	MARGINAL
VAR Z	-INF	9950.000	+INF	
VAR Xcorn	•	50.000	+INF	•
VAR Xwheat	•	50.000	+INF	•
VAR Xcotton		•	+INF	-13.000
	LOWER	LEVEL	UPPER	MARGINAL
VAR P	•	3.000	+INF	•
VAR Qd	•	10.000	+INF	•
VAR Qs	•	10.000	+INF	•
	LOWER	LEVEL	UPPER	MARGINAL
VAR ba	-INF	1.000	+INF	
VAR so4	-INF	1.000	+INF	
VAR baoh	-INF	4.802	+INF	
VAR oh	-INF	1.000	+INF	•
VAR hso4	-INF	0.980	+INF	
VAR h	-INF	1.000	+INF	

The columns associated with each entry have the following meaning,

- " Variable marker ----
- " VAR Variable identifier
- " Lower bound (.lo) often zero or minus infinity
- " Level value (.I) solution value.
- Upper bound (.up) often plus infinity
- " Margninal (.m) reduced cost or in MCPs only slack in complementary equations (See the NLP and MCP chapter)

Notes:

The numbers are printed with fixed precision, but the values are returned within GAMS have full machine accuracy.

- " The single dots '.' represent zeros.
- " If present EPS is the GAMS extended value that means very close to but different from zero.
- " It is common to see a marginal value given as EPS, since GAMS uses the convention that marginals are zero for basic variables, and nonzero for others.
- " EPS is used with non-basic variables whose marginal values are very close to, or actually, zero, or in nonlinear problems with superbasic variables whose marginals are zero or very close to it.
- For models that are not solved to optimality, some items may additionally be marked with the following flags.

Flag	Description
Infes	The item is infeasible. This mark is made for any entry whose level value is not
	between the upper and lower bounds.
Nopt	The item is non-optimal. This mark is made for any non-basic entries for which
	the marginal sign is incorrect, or superbasic ones for which the marginal value is
	too large.
Unbnd	The row or column that appears to cause the problem to be unbounded.

2.5 Exploiting algebra

By its very nature GAMS is an algebraic language. The above examples and discussion are not totally exploitive of the algebraic capabilities of GAMS. Now let me introduce more of the GAMS algebraic features.

Equation writing – sums
Revised algebra exploiting optimization example
Revised equilibrium example

2.5.1 Equation writing – sums

GAMS is fundamentally built to allow exploitation of algebraic features like summation notation. Specifically suppose xi is defined with three elements

$$\sum_{i} \mathbf{X}_i = \mathbf{X}_1 + \mathbf{X}_2 + \mathbf{X}_3$$
 Algebra

This can be expressed in GAMS as

$$z = SUM(I, X(I));$$

where

I is a set in GAMS z is a scalar or variable

X(I) is a parameter or variable defined over set I

and the sum automatically treats all cases of I.

Such an expression can be included either in a either a model equation .. specification or in an item to be calculated in the code. Let me now remake the first 2 examples, better exploiting the GAMS algebraic features.

2.5.2 Revised algebra exploiting optimization example

The optimization example is as follows

This is a special case of the general resource allocation problem that can be written as

where

Such a model can be cast in GAMS as (optalgebra.gms)

```
SET
            j
                     /Corn, Wheat, Cotton/
            i
                     /Land ,Labor/;
PARAMETER
                / corn
                                              90 ,cotton
  c(j)
                            109
                                    ,wheat
                                                             115/
  b(i)
                /land 100 ,labor 500/;
TABLE a(i,j)
             corn
                      wheat
                               cotton
land
               1
                         1
                                   1
```

```
4
labor
              6
                                 8
POSITIVE VARIABLES
                      x(j);
VARIABLES
                           PROFIT
                                               ;
EOUATIONS
                           OBJective
                           constraint(i);
OBJective..
                          SUM(J,(c(J))*x(J));
             PROFIT=E=
constraint(i)..
                            SUM(J,a(i,J) *x(J)) = L = b(i);
MODEL
         RESALLOC /ALL/;
SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

I will dissect the GAMS components after presenting the other example.

2.5.3 Revised equilibrium example

The economic equilibrium model was of the form

Demand Price: P > Pd = 6 - 0.3*QdSupply Price: P < Ps = 1 + 0.2*QsQuantity Equilibrium: Qs > Qd Non negativity P, Qs, Qd > 0

and is a single commodity model. Introduction of multiple commodities means that we need a subscript for commodities and consideration of cross commodity terms in the functions. Such a formulation where c depicts commodity can be presented as

Demand Price for c: $P_c \ge Pd_c = Id_c - \sum_{cc} Sd_{c,cc} *Qd_{cc}$ for all c Supply Price for c: $P_c \le Ps_c = Is_c + \sum_{cc} Ss_{c,cc} *Qs_{cc}$ for all c Quantity Equil. for c: $Qs_c \ge Qd_c$ for all c Non negativity P_c , Qd_c , $Qs_c \ge 0$ for all c

where

P_c is the price of commodity c

Qd is the quantity demanded of commodity c

Pd is the price from the inverse demand curve for commodity c

Qs is the quantity supplied of commodity c

Ps_c is the price from the inverse supply curve for commodity c

cc is an alternative index to the commodities and is equivalent to c

Id is the inverse demand curve intercept for c

Sd_{c,cc} is the inverse demand curve slope for the effect of buying one unit of commodity cc on the demand price of commodity c. When c=cc this is an own commodity effect and when c?cc then this is a cross commodity effect.

Is is the inverse supply curve intercept for c

Ss_{c,cc} is the inverse supply curve slope for the effect of supplying one unit of commodity cc on the supply price of commodity c. When c=cc this is an own commodity effect and when c?cc then this is a cross commodity effect.

An algebraic based GAMS formulation of this is (econequilalg.gms)

```
Set commodities /corn, wheat/;
Set curvetype /Supply, demand/;
Table intercepts(curvetype,commodities)
                  corn
                         wheat
         demand
                   4
                           8
         supply
                           2;
table slopes(curvetype,commodities,commodities)
                   corn wheat
     demand.corn
                   -.3
                          -.1
     demand.wheat -.07
                          -.4
                   .5
     supply.corn
                           .1
     supply.wheat
                           .3
                    .1
POSITIVE VARIABLES P(commodities)
                    Qd(commodities)
                    Qs(commodities) ;
EQUATIONS
              PDemand(commodities)
              PSupply(commodities)
              Equilibrium(commodities) ;
alias (cc,commodities);
Pdemand(commodities)..
    P(commodities)=g=
       intercepts("demand",commodities)
       +sum(cc,slopes("demand",commodities,cc)*Qd(cc));
Psupply(commodities)..
    intercepts("supply",commodities)
   +sum(cc,slopes("supply",commodities,cc)* Qs(cc))
    =g= P(commodities);
Equilibrium(commodities)..
     Qs(commodities)=g= Qd(commodities);
MODEL PROBLEM /Pdemand.Qd, Psupply.Qs, Equilibrium.P/;
SOLVE PROBLEM USING MCP;
```

2.6 Dissecting the algebraic model

Sets Data entry Output differences

2.6.1 Sets

Above we used the subscripts i, j, commodities and cc for addressing the variable, equation and data items. In GAMS subscripts are SETs. In order to use any subscript one must declare an equivalent set.

The set declaration contains

```
the set name a list of elements in the set (up to 63 characters long spaces etc allowed in quotes) optional labels describing the whole set optional labels defining individual set elements
```

The general format for a set statement is:

Examples:

(sets.gms)

```
SETs
            j
                      /x1,x2,x3/
                      /r1 ,r2/;
SET
    PROCESS
               PRODUCTION PROCESSES
                                       /X1,X2,X3/;
SET
    Commodities Crop commodities
                     in bushels,
            corn
                     in metric tons.
            wheat
            milk
                     in hundred pounds/
```

More on sets appears in the Sets chapter.

2.6.1.1 Alias

One device used in the economic equilibrium formulation is the so called alias command that allows us to have a second name for the same set allowing us, in that case, to consider both the effects of own and cross commodity quantity on the demand and supply price for an item. Then general form of an Alias is

```
ALIAS(knownset,newset1,newset2,...);
```

where each of the new sets will refer to the same elements as in the existing knownset.

More on alias appears in the Sets chapter.

2.6.2 Data entry

GAMS provides for three forms of data entry. These involve PARAMETER, SCALAR and TABLE formats. Scalar entry is for scalars, Parameter generally for vectors and Table for matrices. Above I needed data for vectors and matrices but not a scalar. Nevertheless I will cover all three forms.

Scalars
Parameters
Tables

2.6.2.1 Scalars

SCALAR format is used to enter items that are not defined with respect to sets.

```
scalar item1name optional labeling text /numerical value/
    item2name optional labeling text /numerical value/
    ...;
Examples include
```

```
scalar dataitem /100/;
scalar landonfarm total arable acres /100/;
scalars landonfarm /100/
    pricecorn 1992 corn price per bushel /2.20/;
```

Scalars are covered in more depth in the <u>Data Entry</u> chapter.

2.6.2.2 Parameters

Parameter format is used to enter items defined with respect to sets. Generally parameter format is used with data items that are one-dimensional (vectors) although multidimensional cases can be entered. The general format for parameter entry is:

```
Parameter itemname(setdependency) optional text
/ firstsetelementname associated value,
secondsetelementname associated value,
... /;
```

Examples:

```
PARAMETER
                   c(j)
                              / x1
                                                   2 ,x3
                                                            0.5/;
                                             ,x2
                   b(i)
                              /r1 10 ,r2 3/;
Parameter
PARAMETERS
    PRICE(PROCESS)
                        PRODUCT PRICES BY PROCESS
                                /X1 3,X2 2,X3 0.5/;
           RESORAVAIL (RESOURCE) RESOURCE AVAILABLITY
                                /CONSTRAIN1 10 ,CONSTRAIN2 3/;
             multidim(i,j,k) three dimensional
Parameter
                                /i1.j1.k1 100 ,i2.j1.k2 90 /;
```

Notes:

- " The set elements referenced must appear in the defining set. Thus when data are entered for c(j) the element names within the / designators must be in the set j.
- " More than one named item is definable under a single parameter statement with a semicolon terminating the total statement.
- " Note GAMS commands are always ended with a; but can be multiline in nature.
- " Items can be defined over up to 20 sets with each numerical entry associated with a specific simultaneous collection of set elements for each of the named sets. When multi set dependent named items are entered

then the notation is set1elementname_set2elementname_set3elementname etc with periods(_) setting off the element names in the associated sets.

- " All elements that are not given explicit values are implicitly assigned with a value of zero.
- Parameters are an all-encompassing data class in GAMS into which data are kept including data entered as Scalars and Table.
- " More on parameters appears in the <u>Data Entry</u> chapter.

2.6.2.3 Tables

TABLE format is used to enter items that are dependent on two more sets. The general format is

Examples:

```
TABLE a(i,j) crop data
            corn wheat cotton
    land
              1
                    1
                           1
    labor
              6
                    4
                           8
Table intercepts(curvetype,commodities)
                  corn
                         wheat
                           8
         demand
                   4
                           2;
         supply
                   1
table slopes(curvetype,commodities,commodities)
                   corn wheat
     demand.corn
                   -.3
                          -.1
     demand.wheat -.07
                          -.4
                    .5
                           .1
     supply.corn
     supply.wheat
                    .1
                           .3
                                  ;
```

Notes:

- " Alignment is important. Each numerical entry must occur somewhere below one and only one column name in the Table.
- " All elements that are not given explicit values or have blanks under them are implicitly assigned to equal zero.
- " Items in tables must be defined with respect to at least 2 sets and can be defined over up to 20 sets. When more than two dimensional items are entered, as in the equilibrium example, periods(•) set off the element names set1elementname•set2elementname•set3elementname etc.
- Tables are a specific input entry format for the general GAMS parameter class of items that also encompasses scalars.
- " More on tables appears in the <u>Data Entry</u> chapter.

2.6.2.4 Direct assignment

Data may also be entered through replacement or assignment statements. Such statements involve the use of a statement like

```
parametername(setdependency) = expression;
```

where the parameters on the left hand side must have been previously defined in a set, parameter or table statement.

Examples:

(caldata.gms)

```
scalar a1;
scalars a2 /11/;
parameter cc(j) , bc(j) /j2 22/;
a1=10;
a2=5;
cc(j)=bc(j)+10;
cc("j1")=1;
```

Notes:

- " When a statement like cc(j)=bc(j)+10; is executed this is done for all elements in j so if j had 100,000 elements this would define values for each and every one.
- " These assignments can be the sole entry of a data item or may redefine items.
- " If an item is redefined then it has the new value from then on and does not retain the original data.
- " The example cc("j1")=1; shows how one addresses a single specific element not the whole set, namely one puts the entry in quotes (single or double). This is further discussed in the Sets chapter.
- " Calculations do not have to cover all set element cases of the parameters involved (through partial set references as discussed in the <u>Sets</u> chapter). Set elements that are not computed over retain their original values if defined or a zero if never defined by entry or previous calculation.
- " A lot more on calculations appears in the <u>Calculating Items</u> chapter.

2.6.2.4.1 Algebraic nature of variable and equation specifications

When one moves to algebraic modeling the variable and equation declarations can have an added element of set dependency as illustrated in our examples and reproduced below

Such definitions indicate that these variables and equations are potentially defined for every element of the defining set (also called the domain) thus x could exist for each and every element in j. However the actual definition of variables does not occur until the .. equation specifications are evaluated as discussed next. More on set dependent variable and equation definitions appears in the <u>Variables</u>, <u>Equations</u>, <u>Models and Solves chapter</u>.

2.6.2.4.2 Algebra and model .. specifications

The equations and variables in a model are defined by the evaluation of the .. equation specifications. The .. equations for our examples are

Here GAMS will operate over all the elements in the sets in each term. For example, in the OBJective equation GAMS will add up the term c(J)*x(J) for all set elements in j. Similarly, the equation constraint (i) will define a separate constraint equation case for each element of i. Also within the equation case associated with an element of i only the elements of a(i,j) associated with that particular i will be included in the term SUM(J,a(i,J)*x(J)). Similarly, within the second example equations of each type are included for each member of set commodities.

Notes:

- These examples show us moving away from the data specification that we were employing in the GAMS the early GAMS examples in this chapter. In particular rather than entering numbers in the model we are now entering data item names and associated set dependency. This permits us to specify a model in a more generic fashion as will be discussed in a later section of this tutorial on virtues of algebraic modeling.
- " The only variables that will be defined for a model are those that appear with nonzero coefficient somewhere in at least one of the equations defined by the .. equations.
- " More on .. specifications appears within the Variables, Equations, Models and Solves chapter.

2.6.3 Output differences

When set dependency is used in association with variables and equations and model then this changes the character of a few of the output items. In particular, there are some changes in the equation listing, variable listing, and solution reports for variables and equations.

Equation listing
Variable list
Equation solution report
Variable solution report

2.6.3.1 Equation listing

The equation listing exhibits a few different characteristics in the face of set dependent variable and equation declarations. In particular, the variables declared over sets are reported with a display of their set dependency encased in parentheses. Also the equations declared over sets have multiple cases listed under a particular equation name. An example is presented below in the context of our core optimization example (optimize.gms) and shows three cases of the x variable (those associated with the corn, wheat, and cotton set elements). It also shows that two cases are present for the equation called constraint (land and labor).

```
---- OBJective =E=

OBJective.. - 109*x(Corn) - 90*x(Wheat) - 115*x(Cotton) + PROFIT =E= 0 ; (LHS =

---- constraint =L=

constraint(Land).. x(Corn) + x(Wheat) + x(Cotton) =L= 100 ; (LHS = 0)

constraint(Labor).. 6*x(Corn) + 4*x(Wheat) + 8*x(Cotton) =L= 500 ; (LHS = 0)
```

A portion of the equation listing from a more involved example (model.gms) also reveals additional differences. In the TCOSTEQ equation that we see the portrayal of coefficients involved with several declared variables: 3 cases of Build, 6 cases of Shipsw, 6 cases of Shipwm and 4 cases of Shipsm. The model.gms example also shows what happens there are more cases of equation than the number of equation output items output by default as controlled by the option Limrow (as discussed in the Standard Output chapter). In this case Limrow was set to 2 but there were three cases of the equation named Capacity and GAMS indicates that one case was skipped. If there had been 100, then 98 would have been skipped.

```
---- TCOSTEQ =E= TOTAL COST ACCOUNTING EQUATION

TCOSTEQ.. Tcost - 50*Build(A) - 60*Build(B) - 68*Build(C) - Shipsw(S1,A) - 2*Shipsw(S1,C) - 6*Shipsw(S2,A) - 3*Shipsw(S2,B) - Shipsw(S2,C) - 4*Shipsw(S2,C) - 4*Shipsw(A,D2) - 3*Shipsw(B,D1) - 4*Shipsw(B,D2) - 5*Shipsw(C,D1) - 3*Shipsw(S1,D1) - 8*Shipsw(S1,D2) - 7*Shipsw(S2,D1) - 6*Shipsw(S2,D2) =E: (LHS = -4, INFES = 4 ***)

---- CAPACITY =L= WAREHOUSE CAPACITY

CAPACITY(A).. - 999*Build(A) + Shipsw(A,D1) + Shipsw(A,D2) =L= 0; (LHS = 0)

CAPACITY(B).. - 60*Build(B) + Shipsw(B,D1) + Shipsw(B,D2) =L= 0; (LHS = 0)
```

2.6.3.2 Variable list

The variable listing also exhibits a few different characteristics in the face of set dependent variable and equation declarations. In particular, the variables declared over sets have multiple cases listed under a particular variable name as do any involved sets. An example is presented below in the context of our core optimization example (optimize.gms) and shows three cases of the x variable (those associated with the corn, wheat, and cotton set elements). It also shows that the variables use resources from two cases of the equation called constraint (land and labor).

```
---- x
x(Corn)
(.LO, .L, .UP = 0, 0, +INF)
-109 OBJective
```

A portion of the variable listing from the more involved <u>model.gms</u> example shows GAMS indicating four cases were skipped when Limcol was smaller than the number of cases on hand (as discussed in the <u>Standard Output</u> chapter).

```
---- Shipsw Amount Shipped To Warehouse
Shipsw(S1,A)

(.LO, .L, .UP = 0, 0, 1000)

-1 TCOSTEQ

1 SUPPLYEQ(S1)

-1 BALANCE(A)
Shipsw(S1,B)

(.LO, .L, .UP = 0, 0, 1000)

-2 TCOSTEQ

1 SUPPLYEQ(S1)

-1 BALANCE(B)

REMAINING 4 ENTRIES SKIPPED
```

2.6.3.3 Equation solution report

The equation solution LST also shows all existing cases grouped under each equation name when set dependency is present as illustrated below in the context of our core optimization example (optimize.gms).

```
---- EQU constraint

LOWER LEVEL UPPER MARGINAL

Land -INF 100.000 100.000 52.000

Labor -INF 500.000 500.000 9.500
```

2.6.3.4 Variable solution report

The variable solution LST segment also shows all existing cases grouped under each variable name when set dependency is present as illustrated below in the context of our core optimization example (optalgebra.gms).

```
---- VAR x

LOWER LEVEL UPPER MARGINAL

Corn . 50.000 +INF .
```

```
Wheat . 50.000 +INF . Cotton . +INF -13.000
```

2.7 Good modeling practices

Above I have covered the essential GAMS features one would employ in any modeling exercise. However I have not done very good job of exploiting a major GAMS capability involved self-documentation. In any modeling exercise there are an infinite variety of choices that can be made in naming the variables, equations, parameters, sets etc. and formatting their presentation in the GMS instruction file. Across these choices that can be large differences in the degree of self-documentation within the GMS code. In particular, as explained in the chapter on Rules for Item Names, Element names and Explanatory Text, one employs short names like x(j) as in optalgebra.gms or longer names (up to 63 characters) for the variables like production(products). I advocate use of longer names to enhance the readability of the document.

The GAMS also permits one to add comments, for example telling what is being done by particular instructions or indicating data sources. This can be done by a number of means including typing lines beginning with an * in column one or encasing longer comments between a \$ONTEXT and \$OFFTEXT. GAMS elements for including comments are discussed in the chapter entitled Including Comments.

I illustrate the longer name and comment capability along with improved spacing and line formatting in the context of the model optalgebra.gms creating the new model goodoptalgebra.gms. The two models use the same data and get the same answer only the item names and formatting have been changed. In my judgment, the longer names substantially contribute to self-documentation and make it easier to go back to use a model at a future time or transfer a model to others for their use. More material on the formatting subject appears in the Writing Models and Good Modeling Practices chapter.

Original version

(optalgebra.gms)

```
SET
        j
                         /Corn, Wheat, Cotton/
        i
                         /Land ,Labor/;
PARAMETER
  c(j)
            / corn
                        109
                               ,wheat
                                        90 ,cotton
                                                       115/
  b(i)
           /land 100 ,labor 500/;
TABLE a(i,j)
              corn
                      wheat cotton
                         1
                                 1
  land
                1
  labor
                6
                         4
                                 8
POSITIVE VARIABLES
                     x(j);
VARIABLES
                     PROFIT
EQUATIONS
                     OBJective
                                            constraint(i);
 OBJective.. PROFIT=E=
                          SUM(J,(c(J))*x(J));
 constraint(i).. SUM(J,a(i,J) *x(J)) = L= b(i);
MODEL RESALLOC /ALL/;
SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

Revised version with comments in blue

(goodoptalgebra.gms)

```
Wheat in acres,
               Cotton in acres/
          Resources Resources limiting firm production
              /Land
                      in acres,
               Labor in hours/;
PARAMETER Netreturns(products) Net returns per unit produced
              /corn 109 ,wheat 90 ,cotton 115/
          Endowments(resources) Amount of each resource available
              /land 100 ,labor 500/;
TABLE
          Resourceusage(resources, products) Resource usage per unit produced
                          corn
                                  wheat cotton
               land
                                     1
                                             1
               labor
                             6
                                     4
                                             8
POSITIVE VARIABLES
                     Production(products) Number of units produced;
                                          Total fir summed net returns ;
VARTARIES
                     Profit
EQUATIONS
                     ProfitAcct
                                          Profit accounting equation ,
                     Available(Resources) Resource availability limit;
$ontext
      specify definition of profit
$offtext
 ProfitAcct..
      PROFIT
      =E= SUM(products,netreturns(products)*production(products));
Sontext
      Limit available resources
     Fix at exogenous levels
Sofftext
 available(resources)..
      SUM(products,
          resourceusage(resources, products) *production(products))
      =L= endowments(resources);
MODEL RESALLOC /ALL/;
SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

2.8 Structure of GAMS statements, programs and the;

Now that I have been through the most essential basic elements of the GAMS syntax, I can review the general format of GAMS statements and GMS files. A GAMS program is a collection of statements in the GAMS language. A number of comments can be made about how the file needs to be formatted

- " Statements must be ordered so that items are initially declared before they are used. If they are used on the right hand side of a calculation (an = statement) they also must be given data before use. If they are used in a model equation then they must be given data before a Solve appears. This is enforced by GAMS indicating a lack of declaration and numerical specification as a compilation error so one does not need to meticulously check order of declaration, definition and use.¹
- " Individual GAMS statements can be formatted in almost any style. Multiple lines may be used for a statement, blank lines can be embedded, any number of spaces or tabs may be inserted and multiple statements may be put on one line separated by a;

- " Every GAMS statement should be terminated with a semicolon, as all the examples in this book illustrate.
- " GAMS is not case sensitive, thus it is equivalent to type the command VARIABLE as variable or the variable names XCOTTON as XcOttoN. However, there is case sensitivity with respect to the way things are printed out with the first presentation being the one used as discussed in the Rules for Item Capitalization and Ordering chapter.
- " The use of a named item (which in GAMS can be a <u>set</u>, <u>parameter</u>, <u>scalar</u>, <u>table</u>, <u>acronym</u>, <u>variable</u>, <u>equation</u>, <u>model</u> or file) involves three steps:

Declaration where one announces the existence of a named item giving it a name. Assignment giving it a specific value or replacing its value with the results of an expression. Subsequent usage.

" The item names, elements and explanatory text must follow certain rules as discussed in the Rules for Item Names, Element names and Explanatory Text chapter.

2.9 Adding complexity

There are a few more topics meritorious of coverage in this tutorial that involve GAMS capabilities to include conditionals, display data, do calculations incorporating optimal solution information and solve a model more than once. Each is discussed below.

Conditionals
Displaying data
Report writing

2.9.1 Conditionals

Certainly when doing calculations and setting up models cases arise where one might wish to do different things conditional upon data. In particular, one might wish to do a calculation like z=x/y only if y is nonzero or one might wish to define demand equations only for cases where demand exists. Incorporation of such considerations into GAMS program involves what's known as the \$conditional as extensively discussed in the Conditionals chapter. Below I present several examples of this feature. Generally the expressions are of the form

```
term$logical condition
```

which says do something with term only if the logical condition is true where the \$ can be read as if it were the word if. Conditionals can appear in a number of contexts, as I will illustrate below.

2.9.1.1 Conditionally execute an assignment

The condition

```
X$(y gt 0) = 10;
```

says set X=10 if the scalar y is greater than zero, while the condition

¹ This and a number of the other points in this section are adapted from Richard E. Rosenthal's "A GAMS Tutorial" that appeared in the GAMS Users Guide documents by Brooke et al.

```
percentchange(y ne 0) = 100*(x-y)/y;
```

says compute the item percentchange if y is not equal to zero.

For more on this class of conditionals see the discussion in the Conditionals chapter.

2.9.1.2 Conditionally add a term in sum or other set operation

The condition

```
z=sum(i$(y(i) gt 0),x(i));;
```

says include the term for set element i only if y(i) > 0, while

```
z=sum((i,j)$(sameas(i,j)),x(i,j));
```

says add the term corresponding to a pair of set elements i and j only if the set elements have the same name (thus if the name of element i was Chicago then the j term would be included in the sum only if the name of element j was Chicago).

For more on this class of conditionals see the discussion in the <u>Conditionals</u> chapter. For more on Sameas also see the <u>Conditionals</u> chapter.

2.9.1.3 Conditionally define an equation

The conditions

```
Eq1$(qq gt 0).. xvar=e=3;
Eq2$(sum(I,q(i)) gt 0).. yvar=l=4;
Eq3(i)$(a(i) gt 0).. ivar(i)=g= -a(i);
```

each cause an equation to exist in a model only if the condition is satisfied.

For more on this class of conditionals see the discussion in the **Conditionals** chapter.

2.9.1.4 Conditionally include a term in an equation

The conditions

each cause the term in red to only be included in an expression (it is treated as zero otherwise) only if the condition is satisfied.

For more on this class of conditionals see the discussion in the Conditionals chapter.

2.9.2 Displaying data

One may display any GAMS parameter, set, variable attribute, equation attribute or model attribute as well as quoted text using the GAMS display statement. Generally the display is of the format

```
DISPLAY ITEM1, ITEM2, ITEM3;
```

where the items are either

" Quoted strings in single or double quotes such as

```
Display here it is ', "hello";
```

" Parameter or set names without any referencing to setdependency. Thus in <u>dispord.gms</u> while the parameter data is defined over 4 sets

```
parameter data(index1,index2,index3,index4);

I simply say

display data;
```

" Variable, equation or model attributes with the item name and attribute desired specified

```
Display x.1, eq.m;
```

" Multiple items can be listed in a display statement separated by commas.

Notes:

- " Display will not print out items that are zero leaving blanks or skipping items where entire rows or columns are zero.
- " GAMS displays can be enhanced in terms of form, and content in several ways as discussed in the <u>Improving Output via Report Writing</u> chapter. One way involves use of an option command of the following form

```
OPTION ITEMNAME: DECIMAL: ROWitems: COLUMNitems
```

which will cause all subsequent displays of the named item to follow rules specified by three numbers following the colons which are

```
DECIMAL number of decimal places to be included ROWitems number of indices displayed within rows COLUMNitems number of indices displayed within columns
```

A display formatting sequence is introduced into the optimization example (goodoptalgebra.gms) as follows:

```
option thisreport:2:1:2;
display thisreport;
```

which says use 2 decimal places and produce a display with 1 item in the rows and 2 in the columns

yielding

	Total	Use by	Use by	Marginal
	Available	Corn	Wheat	Value
Land	100.00	50.00	50.00	52.00
Labor	500.00	300.00	200.00	9.50

A display of the same item with option this report:4:2:1; yields

	Corn	Wheat	Available	Value
Land .Total			100.0000	
Land .Use by	50.0000	50.0000		
Land .Marginal				52.0000
Labor.Total			500.0000	
Labor.Use by	300.0000	200.0000		
Labor.Marginal				9.5000

2.9.3 Report writing

GAMS permits one to do calculations using solution information to improve the information content of the output. This exercise is commonly called report writing. Information relative to the variable, equation and model solution is passed to GAMS from solvers. These data can be used in report writing computations.

In GAMS the solution level for a variable is Variablename.L while it is Equationname.L for an equation. The dual or shadow price information for an equation is addressed as Equationname.M and the reduced cost for a variable is Equationname.M. The numerical values of these parameters are generally undefined until a solve is performed and retains the value from the most recent solve from then on. In the algebraic version of the equilibrium model (econequilalg.gms) I introduce the following report writing sequence

```
set qitem /Demand, Supply, "Market Clearing"/;
set item /Quantity,Price/
parameter myreport(qitem,item,commodities);
myreport("Demand","Quantity",commodities)= Qd.l(commodities);
myreport("Supply","Quantity",commodities)= Qs.l(commodities);
myreport("Market Clearing","Price",commodities)= p.l(commodities);
display myreport;
```

which saves the supply and demand quantities along with the market clearing price. The resultant report is generated with a display statement and is

---- 39 PARAMETER myreport

		Corn	Wheat
Supply	.Quantity	1.711	8.156
Demand	.Quantity	1.711	8.156
Market	Clearing.Price	2.671	4.618

where I have color coded the originating statements and resultant output.

A report writing sequence is also introduced into the optimization example (goodoptalgebra.gms) as follows

where both equation marginals (shadow prices) and variable levels are included in the report writing calculations. This yields the report

	Total	Use by	Use by	Marginal
	Available	Corn	Wheat	Value
Land	100.00	50.00	50.00	52.00
Labor	500.00	300.00	200.00	9.50

where I have color coded the originating statements and resultant output.

The report wring topic is extensively discussed in the <u>Improving Output via Report Writing</u> chapter with a more advanced discussion also appearing in the <u>Output via Put Commands</u> chapter.

2.10 Why use GAMS and algebraic modeling

Finally I feel it is beneficial to examine the attributes and difficulties with GAMS based algebraic modeling. This is done under the following topics

Use of algebraic modeling

Context changes

Expandability

Augmentation

Aid with initial formulation and subsequent changes

Adding report writing

Self-documenting nature

Large model facilities

Automated problem handling and portability

Model library and widespread professional use

Use by Others

Ease of use with Non Linear, Mixed Integer, CGE and other problem forms

Interface with other packages

2.10.1 Use of algebraic modeling

GAMS permits one to express a formulation in general algebraic terms using symbolic summation notation. This allows modelers to concisely state problems, largely independent of the data and exact application context. Such formulations are inherently expandable, easily subjected to context changes, and easily augmented as will be discussed just below.

However, use of algebraic modeling can be a two edged sword. GAMS algebraic requirements and summation notation are difficult for some users. Some people will always desire to deal with the exact problem context, not an abstract general formulation. This does lead to a strategy most modelers use when employing GAMS modeling. Namely, GAMS exercises are usually supported by small hand formulations that capture problem essence and serve as an aid in GAMS model formulation.

2.10.1.1 Context changes

Consider the optimization example from above (<u>goodoptalgebra.gms</u>) which involved a farming example. This can be rewritten to another context as follows (<u>newcontext.gms</u>)

```
SET
          Products Items produced by firm
              /Chairs , Tables , Dressers /
          Resources Resources limiting firm production
              /RawWood , Labor , WarehouseSpace/;
PARAMETER Netreturns(products) Net returns per unit produced
              /Chairs 19 , Tables 50, Dressers 75/
          Endowments(resources) Amount of each resource available
              /RawWood 700 , Labor 1000 , WarehouseSpace 240/;
          Resourceusage(resources, products) Resource usage per unit produced
TABLE
                          Chairs
                                   Tables Dressers
         RawWood
                             8
                                      20
                                              32
                            12
                                      32
                                              45
          Labor
                             4
                                      12
                                              10
         WarehouseSpace
POSITIVE VARIABLES
                     Production(products) Number of units produced;
VARIABLES
                     Profit
                                          Total fir summed net returns ;
                     ProfitAcct
                                          Profit accounting equation ,
EQUATIONS
                     Available(Resources) Resource availability limit;
 ProfitAcct..
      PROFTT
      =E= SUM(products,netreturns(products)*production(products));
 available(resources)..
      SUM(products,
         resourceusage(resources,products) *production(products))
      =L= endowments(resources);
MODEL RESALLOC /ALL/;
SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

where only the lines in black changed not those in red relative to the farming example. So what? The algebraic structure once built did not need to be altered and GAMS models can easily be changed from one context to another.

2.10.1.2 Expandability

Consider the <u>newcontext.gms</u> optimization example from just above. That examples depicts production of three products from three resources. One could add two new products and two new resources as follows (**expand.gms**)

```
SET
          Products Items produced by firm
              /Chairs , Tables , Dressers, HeadBoards, Cabinets /
          Resources Resources limiting firm production
              /RawWood , Labor , WarehouseSpace , Hardware, ShopTime/;
PARAMETER Netreturns(products) Net returns per unit produced
            /Chairs 19, Tables 50, Dressers 75, HeadBoards 28, Cabinets 25/
          Endowments(resources) Amount of each resource available
            /RawWood 700, Labor 1000, Warehouse Space 240, Hardware 100, Shoptime 600
TABLE
          Resourceusage(resources, products) Resource usage per unit produced
                                   Tables Dressers HeadBoards Cabinets
                          Chairs
          RawWood
                             8
                                       20
                                               32
                                                          22
                                                                  15
                            12
                                       32
                                               45
                                                          12
                                                                  18
          Labor
          WarehouseSpace
                             4
                                      12
                                               10
                                                           3
                                                                   7
                                                                   2
          Hardware
                             1
                                       1
                                                3
                                                           0
          Shoptime
                             6
                                        8
                                               30
                                                           5
                                                                  12;
POSITIVE VARIABLES
                     Production(products) Number of units produced;
                                           Total fir summed net returns ;
VARIABLES
                     Profit
EQUATIONS
                     ProfitAcct
                                           Profit accounting equation ,
                     Available(Resources) Resource availability limit;
 ProfitAcct..
      PROFIT
      =E= SUM(products,netreturns(products)*production(products));
 available(resources)..
      SUM(products,
          resourceusage(resources,products) *production(products))
      =L= endowments(resources);
MODEL RESALLOC /ALL/;
SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

where only the material in black was added with no alterations of that in red relative to the newcontext.gms example. So what? The algebraic structure once built did not need to be altered and GAMS models can easily be expanded from smaller to larger data sets. Such capabilities constitute a major GAMS model development strategy. One can originally develop a model with a small data set and fully debug it. Then later one can move to the full problem data set without having to alter any of the algebraic structure but have confidence in the algebraic structure. This is discussed further in the Small to Large: Aid in Development and Debugging chapter.

2.10.1.3 Augmentation

Consider the <u>newcontext.gms</u> optimization example from just and suppose we wish to augment the model with constraints and variables reflecting the capability to rent or hire additional resources subject to a maximum availability constraint. This is done in the following example (<u>augment.gms</u>)

```
SET Products Items produced by firm

/Chairs , Tables , Dressers /
```

```
Resources Resources limiting firm production
              /RawWood , Labor , WarehouseSpace/
          Hireterms Resource hiring terms
              /Cost , Maxavailable /;
PARAMETER Netreturns(products) Net returns per unit produced
              /Chairs 19 , Tables 50, Dressers 75/
          Endowments(resources) Amount of each resource available
              /RawWood 700 , Labor 1000 , WarehouseSpace 240/;
          Resourceusage(resources, products) Resource usage per unit produced
TABLE
                          Chairs
                                   Tables Dressers
          RawWood
                                       20
                            12
                                       32
                                               45
          Labor
                                      12
          WarehouseSpace
                                               10
Table
          Hiredata(Resources, hireterms) Resource hiring data
                                 Maxavailable
                          Cost
                             3
                                       200
          RawWood
          Labor
                            12
                                       120
                                      112;
          WarehouseSpace
POSITIVE VARIABLES
                     Production(products)
                                              Number of units produced
                     HireResource(Resources) Resources hired;
VARIABLES
                     Profit
                                              Total firm summed net returns ;
EQUATIONS
                     ProfitAcct
                                              Profit accounting equation ,
                     Available(Resources)
                                              Resource availability limit
                     Hirelimit(Resources)
                                              Resource hiring limit;
 ProfitAcct..
      PROFIT
      =E= SUM(products,netreturns(products)*production(products))
         -SUM(resources, hiredata(resources, "cost") * HireResource(Resources))
 available(resources)..
      SUM(products,
          resourceusage(resources, products) *production(products))
      =L= endowments(resources) + HireResource(Resources);
Hirelimit(Resources)..
          HireResource(Resources) = l = hiredata(resources, "maxavailable");
MODEL RESALLOC /ALL/;
SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

where only the material in black was added with no alterations of that in red relative to the newcontext.gms example. So what? The algebraic structure from the other study could be used supplied the core of the new model with structural features added as needed. Such a capability constitutes another major GAMS model development strategy.

One can adapt models from other studies customizing them for the problem at hand speeding up the development process. In addition to adapting models from related studies done by the modeler or the group in which the modeler works, there are number of other sources one may be able to exploit to jumpstart a model development project. This is further discussed **below**.

2.10.2 Aid with initial formulation and subsequent changes

GAMS aids both in initially formulating and subsequently revising formulations. GAMS facilitates specification and debugging of an initial formulation by allowing the modeler to begin with a small data

set, then after verifying correctness expand to a much broader context. For example, one could initially specify a small transportation model with a few suppliers and demanders. Then after that model is debugged one could expand the problem to encompass fifty shipping origins and two hundred destinations without needing to change the algebraic model as discussed in the Small to Large: Aide in Development and Debugging chapter and the expandability section above.

GAMS also makes it easy to alter the model. Large models in programs like spreadsheets can be difficult to modify. In a spreadsheet, I find it hard to add in a set of new constraints and variables properly interjecting all the linkages and cannot figure out how to easily get a model right with a few commodities then automatically expand the model scope to many commodities and locations as illustrated in the expandability section above. On the other hand, GAMS allows one to add model features much more simply. Generally, modelers do not try to make a complete formulation the first time around. Rather one starts with a small formulation and then adds structural features as needed adding features as illustrated in the augmentation section above. GAMS also enforces consistent modeling, allowing models to be transferred between problem contexts as shown above.

2.10.3 Adding report writing

Generally, default GAMS output for the model solution is not adequate for conveying solution information to the modeler or associated decision-makers. One often does calculations using solution information to improve information content of the GAMS output. This is elaborated upon in the Improving Output via Report Writing chapter below.

2.10.4 Self-documenting nature

One important GAMS feature its self-documenting nature. Modelers can use long variable, equation and index names as well as comments, data definitions etc., allowing a readable and fairly well documented problem description. Model structure, assumptions, and any calculation procedures used in the report writing are documented as a byproduct of the modeling exercise in a self-contained file. Comment statements can be inserted by placing an asterisk in column one, followed by text identifying data sources or particular assumptions being used (i.e., in some of the my models, comments identify data source publication and page). Under such circumstances GAMS allows either the original author or others to alter the model structure and update data.

Consider for example the following example. Can you figure out what context the example is from?

```
LABOR(Farm)..

PLOWLAB(Farm) * PLOW(Farm)

+ SUM( crop, PLNTLAB(Farm,Crop) *PLANT(Farm,Crop)

+ HARVLAB(Farm,Crop) * HARVEST(Farm,Crop))

=L= LABORAVAIL(Farm);
```

2.10.5 Large model facilities

GAMS is not the tool of choice for small, infrequently solved problems. In such cases, the generality of the presentation may not be worth the effort, and spreadsheet or other formulations are probably quicker and easier to deal with. GAMS is best employed for medium or large sized models (more than 100 rows and/or columns) and can handle large problems as the table of a few or my application model sizes below indicates.

MODELS VARIABLES EQUATIONS NOTES ON IMPLEMENTATION
--

10 REGION ASM	9860	811	412 crop budgets 129 livestock 45423 lines 2.9Mb
ASM	30146	2844	1662 crop budgets 838 livestock budgets 60469 lines 8.3Mb
SOIL ASM	41574	2935	123087 lines 33.6Mb
GLOBAL ASM(sto)	305605	14556	120991 lines 43.5Mb
FASOM	26012	1774	141697 lines 35.3Mb
HUMUS	429364	236234	41444 lines 123.1Mb
EDWARD	12161	5655	7858 lines 6.1Mb

The gains to using GAMS rise with problem size and complexity of the model use exercise study. When a modeler deals with large problems, the GAMS algebraic statement is probably the only thing that is thoroughly understood. Often the numerical formulation has grown out of control.

2.10.6 Automated problem handling and portability

Many of the tasks that would traditionally have required a computer programmer are automated. As such, GAMS automatically does coefficient calculation; checks the formulation for obvious flaws; chooses the solver; formats the programming problem to meet the exact requirements of the solver; causes the solver to execute the job; saves and submits the <u>advanced basis</u> when doing related solutions; and permits usage of the solution for report writing. Also GAMS verifies the correctness of the algebraic model statements and allows empirical verification using programs like <u>GAMSCHK</u>.

Furthermore, GAMS code is portable between computers. GAMS has been implemented on machines ranging from PCs to UNIX/LINUX workstations to CRAY super computers. Exactly the same code runs on all of these computer systems.

Switching solvers is simple, requiring changing a solver option statement, or changing from using LP to using NLP, as discussed in the <u>Variables, Equations, Models and Solves</u> chapter. Links to spreadsheets have also been developed as discussed in the <u>Links to Other Programs Including Spreadsheets</u> chapter.

2.10.7 Model library and widespread professional use

Today GAMS has become the de facto standard for optimization modeling in many fields. Modelers may be able to adapt models or gain insights from others. Some sources of models from which model features can be adapted include:

- " Models from experienced users that address similar problems that are closely related in concept or structure and can be adapted.
- " Models associated with textbooks. For example, my book with Spreen contains many examples. The book and the examples are available through my Web page http://agecon2.tamu.edu/people/faculty/mccarl-bruce/books.htm
- " Models are available through the GAMS library which is directly included in the IDE. These cover many different settings.

" References from the GAMS web pages http://www.gams.de/, or http://gamsworld.org/.

Each of these resources along with others are discussed in the chapter called <u>Application Help: Model Library</u>, <u>Web Sites</u>, <u>Documentation</u>.

2.10.8 Use by Others

Modeling personnel are often rare. For example, in international development contexts, detailed GAMS applications have been set-up by modeling experts but subsequently, the model is utilized by policy-makers with minimal, if any, assistance from the modeling experts. Often, given proper internal documentation and a few instructions, clerical labor and nontechnical problem analysts can handle an analysis.

2.10.9 Ease of use with NLP, MIP, CGE and other problem forms

GAMS handles a variety of different problem types and has become one of principal languages for computable general equilibrium modeling, agricultural economic modeling and oil refinery modeling. It is also one of the principal platforms for experimentation with developing fields like mixed integer nonlinear programming models and global optimization models. GAMS Corporation is continually engaged in an effort to provide the most recent available solver software. This likely implies that GAMS users will have available the most recent developments in solver software and libraries of application test problems in emerging fields.

2.10.10 Interface with other packages

While not as well developed as I would like, GAMS does have procedures to interface with other programs like spreadsheets, databases, custom control programs, and Visual basic procedures among others. These interfaces are discussed in the chapter entitled to <u>Links to Other Programs Including Spreadsheets</u>.

3 Language Basics

This section covers the real basics of the GAMS language covering how to specify a basic program. The coverage is organized by chapter with the chapters covering:

Sets
Data Entry
Variables, Equations, Models and Solves
Model Types and Solvers
Standard Output
Writing Models and Good Modeling Practices

3.1 Sets

Within GAMS, sets are equivalent to subscripts in algebra and are a series of items that can be simultaneously operated over including summed over or looped over among other possibilities. Here material is given on the major aspects of sets usage under the following categories:

Set declaration

```
Subsets
Element definition
Multi dimensional sets
Domain checking
Set element referencing
Universal Set: * as a set identifier
Finding sets from data
Element order and capitalization in output
Functions specifically referencing sets
Indexing sets defined over time
Set Arithmetic
```

3.1.1 Set declaration

In order to use any set one must first declare it. In its most complete form the set declaration contains

```
set name (rules for item names)
list of elements contained surrounded by /'s optional explanatory text for the whole set (rules for entries)
optional explanatory text for individual elements (rules for entries)
```

The general format for the set declaration and element definition statement is:

```
SET setname optional explanatory text

/ first set element name Optional explanatory text
second set element name Optional explanatory text
...

/;

or

SETs setname optional explanatory text
/ first set element name Optional explanatory text
second set element name Optional explanatory text
...
/;

/;
```

Examples:

```
(sets.gms)
```

```
SETS
         j
                                                /x1,x2,x3/
         i
                                                /r1 ,r2/;
SET
         PROCESS
                     PRODUCTION PROCESSES
                                                /X1,X2,X3/;
SET
         commodities Crop commodities
                                                / corn
                                                         in bushels
                                                  Wheat in metric tons
                                                  milk
                                                         in pounds
                                                  cost
                                                         "cost/unit"
                                                  "long-complex-*&$name"
                                                  'element name'/ ;
Set
         (i)it
                     set to b e computed later without entries;
$onmulti
                     additional entries for i
                                                   /i1,i2/;
set
         composite(i,j) mullltidimentsional
                                                  /r1.set.j/;
set
```

Notes:

- " The word set or sets can be used.
- Set names must obey the item naming presented in the <u>Rules for Item Names</u>, <u>Element names and Explanatory Text chapter</u>.
- " Labels and long explanatory names should be used where possible as argued in the <u>Writing Models and Good Modeling Practices</u> chapter.
- Multiple sets can be stacked with the set or sets keyword only used once (see example with i and j below). When multiple sets are defined in one set statement a; is entered after all set definitions.
- " Set elements are separated by spaces or commas.
- " Element definitions can be quoted, have blanks or special characters as discussed in the <u>Rules for Item</u>
 Names, Element names and Explanatory Text chapter.
- " Use of \$onmulti allows multiple set statements to appear for a named set.
- One can add the entire contents of a set to an element using the syntax set.setname as in definition of composite or kk above

3.1.2 Subsets

One can define subsets containing part of the elements of another set using a set statement. The general format is

where most of the contents are as discussed under set declaration above. The new elements are

Subsetname which names this subset.

Setname which names the "super" set that this one is a subset of.

Examples:

(sets.gms)

```
Set Superset /r1,r2,r4*r15, r25/
Subset(superset) /r1,r25/;
Set allitems /Corn,wheat,water,land/
Crop(allitems) /Corn,wheat/
Resources(allitems) /water,land/;
```

- " The named elements of the subset must be elements of the superset.
- " The subset does not need to contain all elements of the superset.
- " The subset may be defined with explicit or calculated elements as discussed below.

3.1.3 Element definition

Elements within sets can be entered explicitly or in the case of <u>subsets</u> may be defined with computations. Each case is covered below.

Explicit element definition

Element definition by computation

3.1.3.1 Explicit element definition

Explicit element definition involves the types of statements as above composed of

```
set
name of the set
optional explanatory text
/
element names followed by optional explanatory text.
between element names either a comma or a carriage return
/.
```

In element definition, one may cause multiple elements to be defined in sequence by using notation such as r1*r4 which causes definition of r1,r2,r3,r4. One can also place the number in other positions using for example 1u*10u which would define 1u, 2u, 3u etc. up to 10u. Additionally one may assign members to a set in decreasing order.

```
Examples:
(sets.gms)
     SETs rj
                                            /x1,"x2 item",'x3*case'/
          ri
                                                  /r1 ,r2,r4*r10, 1a*200a/;
            mPROCESS
                               PROCESSES
                                                  /X1,X2,X3/;
     SET
     SET
            mcommodities
                                     Commodities
                                                             corn in bushels
                                                  Wheat in metric tons
                                                  milk in pounds/ ;
      SET years
                               items in decreasing order
                                                        /bc2000*bc1,
rr2009*rr0/;
      SET years2
                               decreasing /"-20"*"-1"/;
```

3.1.3.1.1 Set definition through Tables

One can define set elements for sets that have 2 or more dimensions through tables. This is done using a set then a table command or a set table command where the table entries are numerical or yes/no.

Examples:

The following four definitions all have the same effect (sets.gms)

```
Linkedbyroad2(origins, destinations) Places linked by roadways
                           /"NEW York" .Portland, "New York" .Houston,
                             boston.portland, boston.Houston/;
set Table Linkedbyroad3(origins, destinations) Places linked by roadways
                   Portland London Houston
        "NEW York"
                     yes
                                    yes
         boston
                     yes
                             No
                                    yes;
set Linkedbyroad4(origins,destinations) Places linked by roadways;
Table
        Linkedbyroad4(origins, destinations) Places linked by roadways
                   Portland London Houston
        "NEW York"
                     ves
                                     yes
         boston
                     yes
                             No
                                     yes;
set Table Linkedbyroad5(origins, destinations) Places linked by roadways
                   Portland London
                                     Houston
        "NEW York"
                     3209
                                       1429
         boston
                     3180
                              0
                                       1520;
```

Notes:

One can

- " Define the set and elements in a tabular framework using the syntax Set Table.
- " Define the set first using a set command without elements specified that later go back to fill in the elements with a table command.
- Define the set elements using the same convention as in the Data Entry chapter table command section (with entries aligned under column names) using either nonzero numeric entries to define active elements or yes/no.
- " Three or more dimensional items are defined as in the Data Entry chapter, table command section.

3.1.3.2 Element definition by computation

Elements of subsets may also be computed. This is done by using a statement such as

```
Set("nameofelement")=yes;
```

which is equivalent to including a set element named nameofelement in the set declaration. One may also use computations to remove elements by using a statement like

```
Set("nameofelement")=no;
```

Examples:

(sets.gms)

```
Set nSuperset /r1*r15/
    nSubset(nsuperset);
nSubset(nsuperset)=yes;
nSubset("r4")=no;

Set nallitems /Corn,wheat,water,land/
    nCrop(nallitems) ;
Parameter yield(nallitems) /Corn 100,Wheat 40/;
nCrop(nallitems)$(yield(nallitems) gt 0)=yes;
```

Notes:

- By default all elements in a set without definition are undefined (set to no), so one only has to identify the items present (setting them to yes).
- " Setting an element to no removes it from the set.
- " Complex conditionals can be employed in defining the sets. Conditionals are discussed in the <u>Conditionals</u> chapter.
- " Computed sets cannot be used to define the domain of data items. One must use the superset for the domain.
- " Sometimes one will compute a set and set all elements to yes then go back and selectively remove items using a command setting them to no.
- " More on set computations appears in the <u>Calculating Items</u> chapter.

3.1.4 Multi dimensional sets

Sets do not need to be one dimensional and rather can be composed as sets of other sets where the basic notation to identify the presence of an element is

```
set multidimset(set1name,set2name)
/set1elementname.set2elementname /
```

with the period separating the two set elements.

Examples:

(sets.gms)

```
Sets Origins Originating Places /"New York", Boston/
Destinations Demand points /"Portland",London, Houston/
Linkedbyroad(origins,destinations) Places linked by roadways
/"NEW York" .Portland, "New York" .Houston,
boston.Portland, boston.Houston/;
```

- " Up to 20 sets may be used to define a multidimensional set.
- " These sets are useful in speeding up GAMS and making sure that unneeded cases like sending goods by truck across the ocean are not considered in the context of <u>conditionals</u>.

- " A major use of multi dimensional sets is as a tuple in sums or conditions.
- " Shorthand notation may be used to specify elements in multidimensional sets using parentheses. For example, the statement

```
Set xx(origins,destinations) /boston.(houston,london)/;
is the same as the statement
Set xx(origins,destinations) /boston.houston,boston.london/;
```

3.1.5 Domain checking

The GAMS compiler conducts 'domain checking,' with respect to subset definition and set element usage. Domain checking verifies that each element defined in a subset is in fact a member of the superset. It also insures that each referenced element of a set in GAMS calculations or other equations is in fact a member of the set associated with the definition of that location in parameters, variables, sets etc. When the items are not in the domain of the referenced set GAMS issues a compilation error and points to the missing element.

Examples:

(seterr.gms)

In the following case, the elements in **bold and blue** would pass the domain check, but the elements in **bold and red** would stimulate compiler errors because **Baltimore** is not an element of the set places and **seatle** is a misspelling.

```
Set places list of locations /boston,Miami,seattle/;
Set place(places) /boston,Miami,seatle,Baltimore/;
Parameter dataitem(places) / boston 5,Miami 8,seatle 4,Baltimore 3/;
```

Notes:

- " Domain checking is automatic and is only suppressed under two circumstances
 - ¶ When the set in the position is either the universal set or is <u>aliased</u> to the <u>universal</u> set as discussed below.
 - ¶ When the \$onwarning option is used to suppress domain checking.
- " Domain checking finds misspellings and omitted elements and thus should be used as often as possible.
- " Sets with calculated elements cannot be used in definition of item domains. This will generate a GAMS error. These sets are called dynamic sets.

3.1.6 Set element referencing

Set elements are referenced in calculations, equation specifications, loops and many other statements. GAMS statements ordinarily refer to either a single element or to every element in the set. Special provisions must be made to operate on more than one, but not all, elements of a set. Set referencing may also be controlled by tuples where multiple sets are referenced only for specially defined joint elements. Each of these cases is defined below.

Whole sets
Single elements
Operating over part of a set

Universal Set: * as a set identifier

3.1.6.1 Whole sets

GAMS ordinarily operates over every element in a set. Thus, the command (sets.gms)

```
Set II /i1*i4000/;
Parameter x(ii);
x(ii)=4;
```

will define every case of x associated with the set II to 4 and in this case 4000 of them.

Similarly the definition

```
X(ii)=y(ii)+3;
```

Will sequentially define every case of x in II to equal the associated case in y plus 3;

Also the following commands will each operate or define items for each case of II

```
Loop(II, z=z+y(Ii));
Z=sum(II,y(Ii));
Variable zz(Ii);
Equation eq(Ii);
```

3.1.6.2 Single elements

One can also specify an element name in quotes to cause GAMS to operate over just a single element of a set. Thus the command

```
x("i344")=4;
```

will only operate over the I344 element of x leaving the rest alone.

Similarly, the definition

```
X("i344")=y("i344") +3;
```

will only define the i344 case of x to equal the i344 case in y plus 3; The command

```
X(Ii)=y("i344") +3;
```

will set every case of x associated with the entries in Ii to the i344 case of y plus 3.

3.1.6.3 Operating over part of a set

Ordinarily one operates over each and every element of the reference set that an item is defined over. Thus in the case

```
NX(II,J)=4;
```

Each element of NX associated with every element of II in interaction with every element in J is operated over. However, there are cases where one wishes only to operate over part of those cases. In such a situation GAMS can be commanded to operate over part of the set through defined subsets, conditionals or tuples. Each case will be covered below.

3.1.6.3.1 Using subsets

There may be cases where one wishes to reference a priori known or calculated subsets. In such case, one may define a subset, either explicitly or through calculation, then reference the item with respect to that subset. Consider the following example. (sets.gms)

```
Set thisI /i1*i10/;
Set thisJ(thisI) / i1,i3,i5/;
Parameter A(thisI) /i7 5, i2 9, i3 11/;
Set wherea(thisI);
Wherea(thisi)$a(thisi)=yes;
Parameter nzz(thisi);
nZz(thisi)=5;
nZz(wherea)=-1;
nZz(thisj)=12;
```

In this case, the blue colored statements operate over subsets of this! with the wherea reference being over a calculated subset and the this reference being over an explicitly defined subset.

3.1.6.3.2 Using conditionals

One may also operate over part of a set depending upon a conditional. For example the following statement

```
Z=sum(thisI$nzz(thisI),1);
```

would add up the number of elements in this I that are associated with a nonzero value of nzz(this) as controlled by the conditional **\$nzz(this)**. The chapter on <u>conditionals</u> covers a lot more cases and provides a fuller description.

Some particular forms of conditionals merit special mention in this document on sets. Conditionals can involve functions that return particular values depending on the position of elements in sets, the length of sets or the comparison of set elements to each other or text strings. These functions are defined in the section on functions below. Discussion of their use follows.

3.1.6.3.2.1 Sameas and Diag

<u>Sameas</u> and <u>diag</u> are functions that allow comparison of set names. Suppose I wish to add up shipments within cities. Further suppose I have an array move(origins, cities) giving the amount from origins to cities. In addition the within city are those in move(origins, cities) where the origin name is the same as the cities name. (sets.gms)

```
Alias(origins,cities);
Z=sum((origins,cities)$sameas(origins,cities),move(origins,cities));
or
Z=sum((origins,cities)$diag(origins,cities),move(origins,cities));
```

Equivalently a statement like

```
Z=sum((origins,cities)$(not sameas(origins,cities)),move(origins,cities));
```

adds up the shipments between cities.

One could also operate over particular elements using these commands

where the sameas command would compare the text for the element name for each elements of the set **resource** with the string **cropland** or **pasture** and if so operate over that part of the **resource** set.

3.1.6.3.2.2 Ord and Card

ORD and CARD are functions defined in the <u>Conditionals</u> chapter that allow knowledge of and special processing for the relative position of a set element within a set. Namely, I may also wish to do particular things if I am on the first or last or other elements of a set. The statement (<u>sets.gms</u>)

```
stock(t)$(ord(t) eq 1) = initial;
```

defines a constraint only for the first element of t.

The command

```
Carryout.lo(t)$(ord(t) eq card(t)) = final;
```

only operates for the last element of t.

3.1.6.3.3 Using tuples

A **tuple** refers to a set defined over other sets. The set may either be a one dimensional subset or a multidimensional set. Tuples are useful in <u>calculations</u> and in imposing <u>conditionals</u>.

Examples:

(sets.gms)

One can replace a sum that would go over all cases of a set with one that only operates over a subset. Namely in

```
mZ=sum(r(mi),mx(mi));
```

the index r(mi) only operates over those elements in mI that appear in the subset r.

Similarly in

```
mQ(i_am_a_tuple (mI,mj) =mx(mi)+my(mj);
```

the only the mi and mj cases which are operated over are those explicitly defined in the set named i_am_a_tuple.

Finally, note that when using a tuple on both sides of the equation that one does not need to explicitly enter the component sets as follows

```
mQ(i_am_a_tuple) =mQ(i_am_a_tuple )*1.5;
```

where mq is declared as mq(mi,mj) in <u>sets.qms</u> but so is i_am_a_tuple so the mi and mj can be left out of the replacement statement and the replacement will operate over all mi and mj cases in the tuple.

3.1.6.3.4 Defining a tuple with the matching and # operators

Mappings between tuples can be lengthy and inconvenient to enter via data statements plus difficult to compute. The matching operator (•) can be used to simplify definition and assignment. When using a matching operator one uses the general syntax

```
setsa setsb
```

where elements of the set or sets specified before the: are matched with elements of the set or sets specified after the colon in the order both are specified in GAMS up until the matching is complete or all of the elements of one set or the other have been used. Namely the matching will follow the order of set elements in GAMS with the first element of one set matched with the first element of the second set etc.

For example, the statement (<u>matchtuple.gms</u>)

```
Set I / t1*t6:s3*s5 /
```

matches t1 with s3, t2 with s4 and t3 with s5. The elements t4, t5 and t6 are not matched because the elements in the second set specification are exhausted. The result is the same as the explicit set specification

```
Set j / t1.s3,t2.s4,t3.s5 /
```

One may also construct all combinations of the elements of 2 sets using notation involving the set name and a # as follows

```
sets h /h1*h5/, d /d1*d20/, dh(d,h) /#d.#h/;
```

and address whole sets in the matching operation again using the set name and # as follows

```
sets t /t1*t100/, tdh(t,d,h) /#t:#dh/, dht/#dh:#t/;
```

The resulting set tdh will then have the values:

```
t1.d1.h1, t2.d1.h2, t3.d1.h3 ...
```

while dht will have

An option statement also causes the matching to occur. Namely given the set definitions

```
set i1 /el1*el5/,j1/jel1*jel10/,k/ka,kb,kc/,l/l1*l200/;
Set ijk(I1,j1,k), x(I1,j1,k,l);
```

Then using an option statement that contains the matching operator (:) also causes the matching to occur. Namely given the command

```
Option ijk(i1:j1,k), x(ijk:1);
```

Results in the set ijk being emptied then the set ijk being defined according to a matching of elements of I with j for each k In turn then the x set is defined with the elements of ijk matched with l.

3.1.7 Universal Set: * as a set identifier

Set references may be indefinite allowing any entries at all by referring to the universal set. This is done by either

- " Using an * instead of a set name in an item definition, or
- " Aliasing a set to the universal set (denoted by an *) and then using that set in item definitions.

In either case domain checking is suppressed and any entry whatsoever may be used without error.

Examples:

(sets.gms)

Here I use the universal set in a number of places

where the blue and bolded items are all associated with universal sets and no domain checking is going on and new elements can be freely introduced.

- " Use of universal sets for data input items is not recommended as spelling errors will not generally be detected.
- " GAMS will check in replacement statements to make sure specifically referenced elements have been defined and will give an error if not (<u>setuniverr.gms</u>). But this is not done in model equations.
- " Sometimes this is useful in finding the sets over which data items are defined or in quickly formulating reports.
- " The universal set is specified as ordered and ordered operators like lag, leads and ORD can be applied to

any sets aliased with it.

3.1.8 Using set attributes

Set elements have attributes that may be recovered during execution. In particular there are 6 attributes that may be revered in a statement of a for

```
a(setname)=setname.attribute;
```

where

setname is the name of the set attribute is one of the following

.len length of the current set element

- " ord which gives the position of the element in the current set so for the first element is at position one, the second at two etc.
- **pos** which gives the element position without the requirement that the <u>set be</u> ordered so for the first element is at position one, the second at two etc.
- " off which gives the position in the current set less one (i.pos-1) so for the first element is at position zero, the second at one etc
- " uel which gives the element position in the unique element list
- " val which converts set element names that happen to be numbers into values.
- " len which gives the length of the text for the set element name (a count of the number of characters)

Notes:

- **ord** is the same as the function ord and only works when the <u>set is ordered</u> otherwise it generates a compilation error.
- **pos** which gives the element position without the requirement that the <u>set be</u> ordered so for the first element is at position one, the second at two etc.
- " val generates a number of the set element has a numeric counterpart (ie when the element text is "1" or "100" etc but not when any non numeric characters. excepting a decimal point are present in the set element name in which case an execution error occurs

Examples:

```
set id set to find attributes for / aa,'-inf',1,12,24,'13.14',inf /;
parameter report(id,*) gives set values;
    report(id,'value') = id.val;
    report(id,'length') = id.len;
    report(id,'offset') = id.off;
    report(id,'position') = id.pos;
    report(id,'ord') = id.ord;
```

```
report(id,'uel') = id.uel;;
display report;
```

which generates the output

**** Exec Error at line 188: Coud not extract number from element: aa (this error is because element "aa" is non numeric)

---- 194 PARAMETER report gives set values

	value	length	offset	position	ord	uel
aa	UNDF	2.000		1.000	1.000	4260.000
-inf	-INF	4.000	1.000	2.000	2.000	4261.000
1	1.000	1.000	2.000	3.000	3.000	4262.000
12	12.000	2.000	3.000	4.000	4.000	4263.000
24	24.000	2.000	4.000	5.000	5.000	4264.000
13.14	13.140	5.000	5.000	6.000	6.000	4265.000
inf	+INF	3.000	6.000	7.000	7.000	4266.000

Note aa has an undefined value

3.1.9 Finding sets from data

Sometimes it is desirable to find the set that characterizes an item then use it from then on. One may accomplish this by using an <u>alias</u> with the <u>universal set</u> and then compute set elements based on data using conditionals.

Examples:

Consider the example <u>trnsprt.gms</u> where this is done using several steps. First I define sets without specifying elements (sources and places here) as equivalent to <u>universal</u> (unspecified) set.

```
alias(sources,places,*)
```

Then I enter data which contains an indicator of which set elements are valid entries in the set to be computed where in this case to be associated with the set sources the named place must have totalsupply.

table trandata (sources,places) data from spreadsheet

newyork chicago totalsupply
seattle 2.5 1.7 350
Sandiego 2.5 1.8 300
totalneed 325 75

Now in preparation of set calculation I define subsets for the sets I will compute. These sets will be set to yes based on the data.

```
set source(sources) sources in spreadsheet data
destinaton(places) destinations in spreadsheet data;
```

Then I compute the set elements based on the data. In this case a source is defined (set to yes) if that location has an entry for totalsupply and a destination is defined if that place has an entry for totalneed.

```
source(sources)$(trandata(sources,"totalsupply"))=yes;
destinaton(places)$(trandata("totalneed", places ))=yes;
```

These sets can be used from then on.

Such computations are useful if a report has been specified with indefinite elements but needs to be manipulated or if one gets in a data table from elsewhere which defines the problem dimensions (set elements).

3.1.10 Using another name or an alias

There are occasions when one may wish to address a single set more than once in a statement. In GAMS this is done by giving the set another name through the ALIAS command as follows

```
ALIAS(knownset, newset1, newset2, ...);
```

where each of the new sets will refer to the same elements as in the existing known set. As an alternative to this one can use the .Local notation but generally only in macros and only ith care..

Examples:

(sets.gms)

Suppose I have a two-dimensional data item that addresses the same set in both dimensions and I wish to compute the cost from each place to each other as a function of distance. To do this I use an alias as follows

3.1.11 Element order and capitalization in output

Set element ordering and capitalization are dictated by the general rules in GAMS for such items which is called the Unique Element List or UEL that is discussed in the Rules for Item Capitalization and Ordering chapter. The short answer from these rules is that the capitalization used is the first one seen in the program and the order is the order in which the names for the set elements first appear in the program.

3.1.12 Functions specifically referencing sets

There are four types of functions that are usable within GAMS that involve sets. These allow comparisons of set elements (sameas,diag), an indication of the relative position of a set element within a set (ord) and a count of the total number of elements within a set (card).

Ord Card Sameas Diag

3.1.12.1 Ord

ORD(setelement) reports the position of his particular setelement within the overall set. Thus the command

```
thisX(ione)=ord(ione);
```

will set thisx(ione) equal to one for the first element in lone, two for the second etc;

Notes:

- " Ord only works with ordered sets.
- " Ord refers to the relative position of each element in the set not necessarily the order in which they are typed. In particular the order may be different as determined by the rules for <u>set ordering</u>.

3.1.12.1.1 Ordered and Unordered sets

Ord and the leads and lags below only work on ordered sets. Such sets must have <u>explicit element</u> <u>definitions</u> and cannot contain calculated elements, only sets with a priori specified values. Unordered sets are those that are not ordered. The universal set is ordered and any set may be reported in ordered form using the special predefined tuple set SortedUels(*,*). For example, to write a set in sorted order:

```
alias(*,u);
loop(SortedUels(u,i),
    put / i.tl i.te(i) );
```

Sets with explicit elements are not always ordered if the elements are defined in two explicitly specified sets and are referenced out of order in the second one as discussed here.

3.1.12.2 Card

CARD(setname) reports the count of the total number of elements within the set. Thus the command

```
number=card(i);
```

will set the parameter number equal to the count of the total elements in i.

Note card works with any sets whether they contain calculated elements or not.

3.1.12.3 Sameas

One may wish to do conditional processing dependent upon the <u>text</u> defining a name of a set element <u>matching</u> the text for a particular <u>text string</u> or matching up with the text for a name of a set element in another set. This can be done in GAMS using the <u>sameas</u> <u>command</u>. **SAMEAS**(<u>setelement</u>, <u>othersetelement</u>) or <u>sameas(asetelement,"text")</u> returns an indicator that is true if the text giving the name of <u>setelement</u> is the same as the text for <u>othersetelement</u> and a false otherwise. Similarly <u>sameas(asetelement,"texttotest")</u> returns an indicator that is true if the text giving the name of

asetelement is the same as the texttotest and false otherwise. SAMEAS can also be used as a set.

Examples:

(sameas.gms)

The following **red** use of **sameas** will only permit the case of cityl and cityj to be part of the sum where the elements for both are **boston** and do not require the sets to be subsets of each other. The **blue** use will only operate for the element of I associated with the name "**new york**".

```
Set cityI / "new york", Chicago, boston/;
Set cityj /boston/;
Scalar ciz,cir,cirr;
ciZ=sum(sameas(cityI,cityj),1);
ciR=sum((cityI,cityj)$ sameas(cityI,cityj),1);
ciRR=sum(sameas(cityI,"new york"),1);
```

Note:

The above examples show that sameas can be used as a tuple or a multidimensional set.

3.1.12.4 Diag

DIAG(setelement, othersetelement) or **diag(asetelement, "text")** returns a number that is one if the text giving the name of **setelement** is the same as the text for **othersetelement** and a zero otherwise. Similarly **diag(asetelement, "texttotest")** returns a one if the text giving the name of **asetelement** is the same as the **texttotest** and zero otherwise.

Examples:

(diag.gms)

The following **red** use of **diag** will only be one for cityl and cityj where the elements for both are the same (**boston** in this case). The **blue** use will only be one for the element of cityl associated with the name "**new york**".

```
Set cityI / "new york", Chicago, boston/;
Set cityj /boston/;
Scalar ciz,cir,cirr;
ciZ=sum((cityi,cityj),diag(cityI,cityj));
ciRR=sum(cityi, diag(cityI,"new york"));
```

3.1.13 Indexing sets defined over time

Special features are included in GAMS for use with sets that represent time. These involve leads and lags in both equilibrium and non equilibrium settings and the use of special functions for particular time periods.

```
<u>Leads and Lags: + / -</u>
<u>Circular or Equilibrium Leads and Lags: ++ / --</u>
<u>Element Position</u>
```

3.1.13.1 Leads and Lags: + / -

Some problems involve sets defined over time covering years or quarters or months. Often when operating with such sets one may wish to define carryover relationships. For example, suppose beginning storage in a quarter equals ending storage in a previous quarter. These operators only work with ordered sets.

GAMS lead and lag features for set referencing are used as follows (dynindex.gms)

```
Stockbal(t).. endstock(t-1)=e=beginstock(t);
```

Where the -1 notation references the previous time period to the current one, or equivalently

```
Stockbal2(t).. endstock(t)=e=beginstock(t+1);
```

Notes:

- " The lead and lag can also use +2 to go two periods into the future or +someothernumber for other leads and -somenumber for lags.
- " When the case identified by t-1 ot t+1 etc does not exist the term is just skipped. Thus in the stockbal example above no lag t-1 tem is defined for the first case of t and no t+1 case is defined in stockbal2 equation for the last set element in t.

3.1.13.2 Circular or Equilibrium Leads and Lags: ++ / --

Some problems involve sets defined over time covering quarters or months. Often when operating with such sets one may wish to define carryover relationships where the year wraps around in an equilibrium fashion and beginning storage in January equals ending storage in December. These operators only work with ordered sets.

Examples:

The GAMS equilibrium lead and lag features for set referencing are used as follows (dynindex.gms)

```
Stockbal3(t).. endstock(t--1)=e=beginstock(t);
```

Where the --1 notation references the previous time period to the current one and wraps to the last element when on the first element, or equivalently

```
Stockbal4(t).. endstock(t)=e=beginstock(t++1);
```

Notes:

- " The lead and lag can also use ++n (--n) to go n periods into the future (past).
- " When a case t--1 or t++1 etc does not exist the reference wraps restarting at the top or the bottom.

3.1.13.3 Element Position

Dynamic models often lead one to need to specify initial, terminal and normal operating rules. For example, given a model defined over years one could want beginning storage in year one to equal Initial storage, ending storage in the last period to equal a fixed amount and initial storage in the years in

between to equal carry out storage from the year before. This is commonly imposed using <u>CARD</u> and <u>ORD</u>. In such a case one could impose the following (<u>dynindex.gms</u>)

```
Storecarry(t).. Beginstorage(t) == initial\$(ord(t) eq 1) + endstorage(t-1);
Termstore(t)\$(ord(t)=card(t)).. Endstorage(t)=e=finalstore;
```

3.1.14 Set Arithmetic

Arithmetic like set operations can be performed over sets that are a subset of a common superset to form set unions, intersections, complements, and differences

Unions Intersections Complements Differences

3.1.14.1 Unions

Set unions can be formed using an addition type operation namely (setarith.gms)

```
Subset3(superset) = Subset1(superset) + Subset2(superset);
```

The membership of subset3 contains all elements that are either members of subset1 and or subset2. This operation is equivalent to the statements

```
Subset3(superset)=no; subset3(subset1)=yes; subset3(subset2)=yes;
```

3.1.14.2 Intersections

Set intersections can be formed using a multiplication type operation namely (setarith.gms)

```
Subset3(superset) = Subset1(superset) * Subset2(superset);
```

The membership of subset3 contains all elements that are members of both subset1 and subset2. This operation is equivalent to the statements

```
Subset3(superset)=yes$(subset1(superset) and subset2(superset));
```

3.1.14.3 Complements

Set complements can be formed using the not operator (setarith.gms)

```
Subset3(superset) = not Subset1(superset);
```

The membership of subset3 contains all elements that are not members of subset1. This operation is equivalent to the statements

```
Subset3(superset)=yes; subset3(subset1)=no;
```

3.1.14.4 Differences

Set differences can be formed using a subtraction type operation namely (setarith.gms)

```
Subset3(superset) = Subset1(superset) - Subset2(superset);
```

The membership of subset3 contains all elements that are in subset1 but not in subset2. This operation is equivalent to the statements

```
subset3(subset1)=yes; subset3(subset2)=no;
```

3.2 Data Entry

GAMS provides for four forms of data entry. These involve:

Scalars
Parameters
Table
Calculated data

3.2.1 Scalars

A SCALAR declaration is used to enter items that are not defined with respect to sets. The general form of the SCALAR entry is

```
scalar

item1name optional explanatory text /numerical value/
item2name optional explanatory text /numerical value/

...

or

scalars

item1name optional explanatory text /numerical value/
item2name optional explanatory text /numerical value/
...

;
```

Examples:

(scalar.gms)

```
scalar
         dataitem
                        /100/;
scalar
         landonfarm
                        total arable acres /100/;
         landonfarms
scalars
                        /100/
                   /-10.02/
    cost
                    1992 corn price per bushel /2.20/;
    pricecorn
                a2 , a3 /5/;
scalars
         a1 ,
scalar
         withnodata enter a scalar without data;
```

Notes:

Scalar names plus the explanatory text must obey the rules presented in the <u>Rules for Item Names</u>, <u>Element names and Explanatory Text chapter</u>.

- " Labels and long explanatory names should be used where possible as argued in the Writing Models and Good Modeling Practices chapter.
- " SCALAR or SCALARS can be used interchangeably.
- " More than one named scalar is definable under a single scalar statement with a semicolon terminating the total statement.
- " Multiple named scalars can be defined in a line set off with commas.
- " Data do not have to be entered in the scalar statement, but rather can be defined later with replacement (=) statement calculations or assignments.
- Scalars are a specific input entry format for the general GAMS parameter class of items that also encompasses Tables.

3.2.2 Parameters

Parameter format is used to enter items defined with respect to sets. Parameter format is most commonly used with data items that are dependent on only one set (a vector) although multi set cases can be entered.

The general format for parameter entry is:

```
Parameter

itemname(setdependency) optional explanatory text

/first set element name associated value,
second set element name associated value,
... /;

or

Parameters
itemname(setdependency) optional explanatory text
/first set element name associated value,
second set element name associated value,
... /;
```

Examples:

(Parameter.gms)

```
PARAMETER
            c(j)
                      / x1
                               3
                                     ,x2
                                          2, x3
                                                    0.5/
            b(i)
                     / r1 10
            r2 3/;
PARAMETER
             PRICE(PROCESS)
                                PRODUCT PRICES BY PROCESS
                   /X1 3,X2 2,X3 0.5/;
            RESORAVAIL (RESOURCE) RESOURCE AVAIL
                   /CONSTRAIN1 10 ,CONSTRAIN2 3/;
            multd(i,j,k) three dimension /
Parameter
                i1.j1.k1 10 ,
                i2.j1.k2 90 /;
parameters cc(j), cb(i) /i1 2/;
parameter
            hh(j) define all elements to 10 /set.j 10/;
```

- " Item names, the contained set element names plus the explanatory text must obey the rules presented in the Rules for Item Names, Element names and Explanatory Text chapter.
- " Explanatory text and long explanatory parameter names should be used where possible as argued in the Writing Models and Good Modeling Practices chapter.
- " PARAMETER or PARAMETERS can be used interchangeably.
- " More than one named item is definable under a single parameter statement with a semicolon terminating the total statement.
- " Multiple named items can be defined in a line of a parameter statement set off with commas.
- Data do not have to be entered in the parameter statement, but rather can be defined later with replacement (=) statement calculations or assignments.
- " Items can be defined over up to 20 sets and thus one named item may be associated with numerous individual numerical values for elements of the parameter, each associated with a specific simultaneous collection of set elements for each of the named sets.
- " When multi set dependent named items are entered then the notation is set1elementname.
 - set2elementname_set3elementname etc with periods(_) setting off the element names in the associated sets.
- " All elements that are not given explicit values are implicitly assigned with a value of zero.
- " Multiple entries can occur within one command using notation such as

```
Parameter a(i) /(i1,i5) 3,(i6*i11) 5/;
```

- " The referenced set elements must appear in the set the named item is defined over.
- " Data for an element can only be defined once in a parameter statement.
- Parameters are an all-encompassing data class in GAMS into which data are kept including data entered as Scalars and Table. Parameters may also contain acronyms.
- " One can specify values for all elements in a set using the set reference set.setname as in definition of hh above.

3.2.3 **Table**

TABLE format is used to enter items that are dependent on two or more sets.

The general format is

More than two set dimensions can be entered as shown below.

Examples:

(tables.gms)

```
TABLE a(i,j) crop data
```

```
corn
                   wheat cotton
               1
    land
                     1
                             1
    labor
               6
                     4
                             8
Table RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
              Makechair Maketable Makelamp
 plantcap
                  3
                            2
                                      1.1
 salecontrct
                  1
                                      1
Table fivedim(i,j,k,l,m) fivedimensional
                  11.m1 12.m2
        i1.j1.k2
                    11
                           13
        i2.j1.k11
                     6
                           -3
                   13.m1
                            12.m7
        i1.j1.k2
                             3
                     1
        i10.j1.k4
                             9 ;
Table avariant1(i,j,state) crop data
             cn.al wt.al cn.al cr.in wt.in cn.in
    land
              1
                     1
                           1
                                 1
                                        1
                                 5
              6
                     4
                           8
                                        7
    labor
                                              2;
Table avariant2(i,j,state) crop data
                    al
                         in
    land.corn
                          1
                    1
                          5
    labor.corn
                    6
                          1
    land.wheat
                    1
    labor.wheat
                    4
                          7
    land.cotton
                    1
                          1
    labor.cotton
                    8
                          2;
```

- " Item names, explanatory text and the contained set element names must obey the item naming rules presented in the Rules for Item Names, Element names and Explanatory Text chapter.
- Labels and long explanatory names should be used where possible as argued in the Writing Models and Good Modeling Practices chapter.
- " Table statements must contain at least one data element. Ordinarily, if data are to be defined by subsequent replacement (=) statement calculations or assignments it is usually better to define that item with a parameter statement.
- " Items in tables must be defined with respect to at least 2 sets and can be defined over up to 20 sets. Thus one item name may be associated with numerous individual numerical values for elements of the parameter, each associated with a specific simultaneous collection of set elements for each of the named sets.
- Tables are a specific input entry format for the general GAMS parameter class of items that also encompasses scalars.
- " When more than two dimensional items are entered in Tables then the notation is set1elementname set2elementname set3elementname etc with periods(s) setting off the element names in the associated

sets. Multiple orders can be used as illustrated in avariant1 and avariant2 above.

- " Alignment is important. Each numerical entry must occur somewhere below one and only one column name in the Table.
- " All elements that are not given explicit values or have blanks under them are implicitly assigned to equal zero.
- " Multiple entries can occur within one table command using notation such as

```
Table ta(i,j)

J1 j2*j4

(i1,i5) 3 1

(i6*i11) 5 8;
```

- " The referenced set elements must appear in the set the named parameter is defined over.
- Data for an element can only defined once in a table statement
- Tables that become too wide can be split and continued with a + (plus).
- " Tables can also be used to define elements of sets as discussed in the sets chapter.

3.2.4 Calculated data

Data may also be entered through replacement or assignment statements. Such statements involve the use of a statement like

```
parametername(setdependency) = expression;
```

where the parameters on the left hand side must have been previously defined in a set, parameter or table statement.

Examples:

(Caldata.gms)

```
scalar a1;
scalars a2 /11/;
parameter cc(j) , bc(j) /j2 22/;
a1=10;
a2=5;
cc(j)=bc(j)+10;
cc("j1")=1;
```

- When a statement like cc(j)=bc(j)+10; is executed this is done for all elements in k so if j had 100,000 elements this would define values for each and every one.
- " These assignments can be the sole entry of a data item or may redefine items.
- " If an item is redefined then it has the new value from then on and does not retain the original data.
- " Items in parameter or scalar coefficients without a data definition must have a calculated value specified before they can be used.
- " Calculations do not have to cover all set element cases of the parameters involved (through partial set

references as discussed in the <u>Sets</u> chapter). Set elements that are not computed over retain their original values if defined or a zero if never defined by entry or previous calculation.

3.3 Variables, Equations, Models and Solves

In GAMS one specifies and solves models using an identification of variables, and equations along with an equation specification, a model specification and a solve statement. Here I cover specification of model types excepting those involving MPSGE. Users interested in that model type should review the document mpsge.pdf.

Variables
Equation
Model
Solve: Maximizing, Minimizing, and Using

3.3.1 Variables

A variable in GAMS identifies a quantity that can be manipulated in the solution of an optimization model or a system of simultaneous equations. Variables and their set dependency must be declared before they can be used.

<u>Declaration</u> Variable attributes

3.3.1.1 Variable Declaration

The general syntax for variable declaration is

where variabletype gives restrictions on the eligible numerical values for a variable. The following types are allowed

Variable type	Nature of restrictions on numerical values of variable
Variable	No restriction, variable value can range from minus to plus infinity.
Free Variable	Same as case just above.
Positive Variable	Non-negative values only, variable value can range from zero to plus infinity Same as nonnegative below.
Nonnegative variable	Non-negative values only, variable value can range from zero to plus infinity Same as positive above
Negative Variable	Non-positive values only, variable value can range from minus infinity to zero.

Binary Variable	Restricted to equal either zero or one in an integer programming setting.	
Integer Variable	Integer values only; by default ranging from 0 to 100.	
SOS1 Variable	A group of variables only one of which can be non zero and by default are positive. Details appear in the MIP chapter.	
SOS2 Variable	A group of variables only two adjacent ones of which can be non zero and by default are positive. Details appear in the MIP chapter.	
Semicont Variable	Semi-continuous, must be zero or above a given minimum level. Details appear in the MIP chapter.	
Semiint Variable	Semi-integer, must be zero or above a given minimum level and integer. Details appear in the MIP chapter.	

Each variable must fit into one of these cases. One may also declare all variables in the Variable or Free classes then redefine into one of the others. This is not recommended as it entails multiple declarations of the same item.

Examples:

(model.gms)

```
Variables
  Tcost
                    'Total Cost Of Shipping- All Routes';
Binary Variables
  Build(Warehouse)
                        Warehouse Construction Variables;
Positive Variables
  Shipsw(Supplyl, Warehouse)
                                Shipment to warehouse
     tu/S1.a.l 5//
  Shipwm(Warehouse, Market)
                                Shipment from Warehouse
Nonnegative Variables
  Shipsm(Supplyl, Market)Direct ship to Demand;
Semicont Variables
  X,y,z;
```

- " Variable names, the contained set element names plus the explanatory text must obey the rules presented in the Rules for Item Names, Element names and Explanatory Text chapter.
- Labels and long explanatory names should be used where possible as argued in the <u>Writing Models and Good Modeling Practices chapter</u>.
- " Any of the variable type commands can end with the word variable or variables.
- " More than one named variable is definable in a single variable statement separated by commas or line feeds with a semicolon terminating the total statement.
- " Multiple named variables can be defined in a single line of a variable statement set off with commas.
- " No data may be associated with a named variable in a variable statement.
- " Named variables can be defined over from 0 up to 20 sets and thus one variable name may be associated with a single case or numerous individual variables, each associated with a specific simultaneous collection of set elements for each of the named sets.
- " Every optimization model must contain at least one unrestricted named variable (i.e. one defined with just

the Variable or the Free Variable type).

- " Such definitions indicate that these variables are potentially defined for every element of the defining sets (also called the domain). However the actual definition of variables does not occur until the .. equation specifications are evaluated as discussed later.
- " The optional attribute data are discussed in the <u>variable and equation attribute section</u>.

3.3.1.2 Variable attributes

Variables have attributes that can be used in specifying bounds, starting values, scaling and integer programming priorities. The attributes also contain the solution level and marginal for the variable after execution of a solve statement. They are more extensively discussed in the <u>Calculations</u> chapter and represent:

Variable attribute	Symbol	<u>Description</u>
Lower bound	.lo	Lower bound for the variable. Set by the user either explicitly or through
		default values associated with the variable type.
Upper bound	.up	Upper bound for the variable. Set by the user either explicitly or through
		default values associated with the variable type.
Fixed value	.fx	A fixed value for the variable which if set results in the variable up and lo
		bounds being set to the value of the fx attribute.
Range	.range	The difference between the lower and upper bounds for a variable cannot
		be assigned but can be used in computations.
Activity level	.l	Solution level for the variable, also the current value or starting point. This
		attribute is reset to a new value when a model containing the variable is
		solved.
Marginal	.m	Reduced cost, simplex criterion or dual value marginal value for the
		variable. This attribute is reset to a new value when a model containing
		the variable is solved.
Scale factor	.scale	Numerical scaling factor for all coefficients associated with the variable
		providing the model attribute <u>scaleopt</u> is set to 1. This is discussed in the
		Scaling chapter.
Branching priority	.prior	Branching priority value used in integer programming models providing
		the model attribute <u>prioropt</u> is set to 1 as discussed in the <u>MIP</u> chapter.
		Also permits one to relax integer restrictions by setting .prior = +inf
		regardless of prioropt setting.
Slack upper bound	.slackup	
		up-x.l,0)
Slack lower bound	.slacklo	Slack from variable lower bound. This is computed as $x.slacklo = max(x.l-$
		x.lo,0)
Slack	.slack	Largest slack from variable bound. This is computed as $x.slack = max(x.$
		slacklo,x.slackup)
Infeasibility	.infeas	Amount that variable is infeasible falling below its lower bound or above its
		upper bound. This is computed as x.infeas = - min(x.l-x.lo,x.lu-x.l,0)

The user distinguishes between these attributes by appending a suffix to the variable name. Values may be assigned as defined here.

Examples:

(model.gms)

```
Shipsw.up(Supply1,Warehouse)=1000;
Shipwm.scale(Warehouse,Market)=50;
Shipsm.lo(Supply1,Market)$(ord(supply1) eq 1 and ord(market) eq 1)=1;
```

```
totalship=
   sum((supply1,market) ,shipsm.l(supply1,market))
+sum((supply1,warehouse),shipsw.l(supply1,warehouse))
+sum((warehouse,market) ,shipwm.l(warehouse,market));
```

Notes:

" When variables are used in display statements you must specify which of the attributes should be displayed. Appending the appropriate suffix to the variable name does this i.e.

```
display x.m,y.1,z.scale;
```

No set element dependency specification appears.

- " Wherever a variable appears in a GAMS <u>calculation statement</u>, the attribute desired must be specified.
- The only place where a variable name can appear without a attribute suffix is in a variable declaration, or a .. equation specification, which is discussed <u>below</u>.
- " One can use the .L and .M attributes of variables to construct reports on problem solution as discussed in the Improving Output via Report Writing chapter.
- " One can assign values to these items in data statements as discussed here.

3.3.1.2.1 Assigning variable and equation attributes

One may specify initial values for the attributes of equations and variables. Those new data statements follow the syntax for parameters or tables by adding an additional dimension to specify the specific data attribute but appear in the context of the variable and equation definitions or a Table statement.

The items that can be entered are the upper, lower and fixed bounds (.up, .lo, .fx); starting values (.l); scaling factors (.scale); marginals (.m); and priorities (.prior for variables only).

The format is an extension of the variable and equation commands of one of two forms.

• The conventional variable and equation statements can be augmented with a parameter like section where values are enclosed in between /'s as follows

```
Variable x1(j) my first / j1.up 10 , j1.lo 5, j1.scale 20, j1.l 7, j1.m 0 /; Equation landconstrain(landtype) my land constraints / cropland.scale 20, cropland.l 7, cropland.m 100 /;
```

 A table structure can be used The conventional variable and equation statements can be augmented with a parameter like section where values are enclosed in between /'s as follows

```
cropland 20 7 100
Pasture 10 6 30;
```

3.3.2 Equation

An equation in GAMS identifies a relationship in the model to be optimized or solved which is one of the constraints that must be satisfied in choosing the solution levels for the variables. Equations and their set dependency must be declared before their exact form can be specified.

Declaration
.. Equation specifications
Equation attributes

3.3.2.1 Equation Declaration

The general syntax for equation declaration is

```
Equation
                  firstequationname(setdependency) optional explanatory
   text
                   /optional values for attributes/
                                                 optional explanatory text
               secondeqname(setdependency)
                   /optional values for attributes/
     ;
or
   Equation
                  firstequationname(setdependency) optional explanatory
   text
                     /optional values for attributes/
               secondeqname(setdependency)
                                                 optional explanatory text
                     /optional values for attributes/
     ;
```

Example:

(model.gms)

- " Item names, the contained set element names plus the explanatory text must obey the rules presented in the Rules for Item Names, Element names and Explanatory Text chapter.
- " Labels and long explanatory names should be used where possible as argued in the Writing Models and Good Modeling Practices chapter.
- " Equation or equations may be used interchangeably."
- " More than one named item is definable under a single equation statement separated by commas or line feeds with a semicolon terminating the total statement.
- " Multiple named items can be defined in a single line of an equation statement set off with commas.
- Data may not be associated with a named equation in an equation statement.
- " Equations can be defined over from 0 up to 20 sets. Thus one item name may be associated with a single case or numerous individual equations in the model, each associated with a specific simultaneous collection of set elements for the named sets.
- " There are no modifying keywords preceding Equations as there are with variables.
- " Such definitions indicate that these equations are potentially defined for every element of the defining sets (also called the domain). However the actual definition of variables does not occur until the .. equation specifications are evaluated as discussed <u>later</u>.

3.3.2.2 .. Equation specifications

While the equation section names the equations it contains nothing about their algebraic structure. That structure is defined in the specification or .. relationships within GAMS. In particular, each equation defined must be matched by a .. command which contains it's exact algebraic structure. The syntax for an equation specification is

```
equation name(setdependency)$optional logical condition • • lhs_equation_terms equation_type rhs_equation_terms •
```

where

- " equation name(setdependency) must have already been named in an equation declaration.
- " The set dependency specification must either match the sets used in the declaration, or use sets which are subsets thereof or elements thereof.
- " The \$optional logical condition is optional and is discussed in the Conditionals chapter.
- " The definition always contains two dots '...'.

Examples:

(model.gms)

```
*costwm(warehouse,market));
supplyeq(supplyl) • •
                    sum(market, shipsm(supply1, market))
                   + sum(warehouse, shipsw(supply1, warehouse))
                    =l= supply(supply1);
demandeq(market)$ demand(market)••
          sum(supply1, shipsm(supply1, market))
                 + sum(warehouse, shipwm(warehouse, market))
                    =g= demand(market);
balance(warehouse) • •
                       sum(market, shipwm(warehouse, market))
                               - sum(supply1,shipsw(supply1,warehouse))
                    =1=0;
-build(warehouse)*dataw(warehouse,"capacity")
                    =1=0;
configure..
                    sum(warehouse,build(warehouse)) =1= 1;
```

Here GAMS will operate over all the elements in the sets in each term. For example, in the tcosteq equation GAMS will add up the term shipsm(supplyl,market)*costsm(supplyl,market) for all pairs of the set elements in supplyl and market. Similarly the equation capacity(warehouse) will define a separate equation case for each element of warehouse and within the equation for each paricular case of warehouse only the elements of shipwm(warehouse, market) associated with that warehouse will be included in the term sum(market, shipwm(warehouse, market)).

- " The algebraic terms of the equation (lhs equation terms, rhs equation terms) can be constants or algebraic expressions at least one of which contains variables.
- Terms containing variables can appear on either or both of the right or left hand side of the algebraic part of the equation specification.
- " The equation type specifies the type of equation restriction with the following types allowed:

Symbol Used	Equation Type	Nature of restriction
=e=	Equality	eq.term 1 = eq.term 2
=g=	Greater than or equal to	eq.term 1 = eq.term 2
= l =	Less than or equal to	eq.term 1 = eq.term 2
=n=	No specification	Rarely used but can occur in MCP models.
=X=	External defined	Equation defined by external program as discussed in <u>Links to Other Programs Including Spreadsheets</u> chapter.
=C=	Conic	See the Mosek solver manual or the GAMS notes on conic models a http://www.gams.com/conic/.

- " Equation specification .. statements can carry over as many lines of input as needed.
- " Blanks can be inserted to improve readability.
- " An equation, once defined, cannot be altered or re-defined. If one needs to change the logic, a new equation with a new name will have to be defined.
- Parameter data or calculated sets incorporated in the equations may be changed by using assignment statements (see the <u>Calculating Items</u> chapter).
- " Equation specifications end with a;

- " The equations and variables in a model are defined by the evaluation of the .. equation specifications. If conditionals or subsets used so that the entire domain of the defining sets is not covered the variables and equations will not be present for all elements of the domain. This given a constraint resource(j) and a subset i(j) where there are elements in j that are not in i and a .. command for resource(i).. means that resource equations will only be defined for the cases of j that also exist in i, not all that are in j.
- " The only variables that will be defined for a model are those that appear with nonzero coefficient somewhere in at least one of the equations defined by the .. equations.

3.3.2.3 Equation attributes

Equations have attributes that can be used in specifying starting values, and scaling. The attributes also contain the solution level and marginal for the equation after execution of a solve statement. They are extensively discussed in the Calculations chapter and represent:

Equation attribute Symbol		Description
Lower bound	.lo	Negative infinity or the right hand side of a =g= or =e= equation.
Upper bound	.up	Positive infinity or the right hand side of a = = or =e= equation.
Equation level	.l	Optimal level for the equation which is equal to the level of all terms involving variables.
Marginal	.m	Dual, shadow price or marginal value for the equation. This attribute is reset to a new value when a model containing the equation is solved.
Scale factor	.scale	Numerical scaling factor that scales all coefficients in the equation providing the model attribute scaleopt is set to 1. This is discussed in the Scaling GAMS models chapter.

The user distinguishes between these attributes by appending a suffix to the equation name.

Examples:

(model.gms)

```
SUPPLYEQ.scale(SUPPLYL)=33;
marg(supplyl)=SUPPLYEQ.m(SUPPLYL);
```

3.3.2.4 Assigning equation attributes

This topic is discussed $\underline{\text{here.}}$

3.3.3 **Model**

Models are objects that GAMS solves. They are collections of the specified equations and contain variables along with the upper and lower bound attributes of the variables. The model statement identifies and labels them so that they can be solved. Three fundamental types of models can be identified.

- 1 Optimization models (LP, NLP, MIP, MINLP, ...) where the model statement identifies the equations present in the model.
- 2 Simultaneous systems of equations (<u>CNS</u>) that are to be solved where the model statement identifies the equations present in the model.
- Mixed complementary problems (MCP) where the model statement identifies the equations present in the model and their complementary relationships with the problem variables.

The basic form of the model statement is

```
Model Modelname optional explanatory text / model contents /;
or
Models Modelname optional explanatory text / model contents /;
```

Notes:

- " Modelname, plus the explanatory text must obey the rules presented in the <u>Rules for Item Names</u>, <u>Element names</u> and <u>Explanatory Text chapter</u>.
- Labels and long explanatory names should be used where possible as argued in the <u>Writing Models and Good Modeling Practices</u> chapter.
- " Model or Models can be used interchangeably.
- " More than one named model is definable under a single Model statement separated by commas or line feeds with a semicolon terminating the total statement.
- " Model contents can be defined in several different ways.
 - The notation /all/ includes all equations seen before the model statement within the named model. (model.gms)

```
Model warehousel Warehouse location model /all/;
```

In optimization and nonlinear system models one can list the equations to be included as follows (model.gms)

```
Model warehouse12 Warehouse location model
  /tcosteq,supplyeq,demandeq,balance,capacity,configure/;
```

¶ One may include the names of models that were previously defined. Thus for example:

In turn model two will now contain equations e1,e2,e3,e4 while model three will contain all of model two plus equation e5.

In <u>mixed complementary models</u> one can list the equations to be included and their **complementary variables** as follows (<u>mcp.gms</u>)

```
Model qp6 Michael Ferris example of MCP
/ d_x?x, d_w?w, retcon?m_retcon,
    budget?m_budget, wdef?m_wdef /;
```

where the notation has

```
equation name?complementary variable name
```

- " In MCP models one can use the /all / notation to add all equations and match up complementary variables provided that all the equations are of the form =e= or =n= and the variables are all free with the problem being square with free variables defined with exactly matching subscripts for each equation (kormcp.gms). However this is somewhat risky as the model does not choose variables that are really related to equations and much of the problem structure is not conveyed to the solver. It is generally better to specify the complementary pairs in the model statement.
- " In MCP problems one need only define part of the complementary relations and the remaining ones can be filled in by GAMS and the solvers providing a free variable can be found for each of the remaining equations

and that the system is square. The equation names and possible complementary variable names included in the model contents specification need to be named variables and equations. Again, this is risky.

- " Set membership is not included in the model contents field.
- " The terms in an equation are recomputed every time a solve statement is executed as discussed in the Calculating Items chapter.
- " The MCP problem structure imposes particular requirements on specification of the equations in the problem.
 - ¶ It is always acceptable to write the equations defining the problem with =N= relations. In this case, the sign of the associated equation is implied by the equation/variable matching and the variable bounds.
 - If a variable is complementary with an equation and that variable has lower bounds only (e.g. if the variable in GAMS terms is a positive variable) then it is acceptable to write the complementary equation with =G= relations, since this is consistent with the constraint implied by the lower bound on the variable.
 - ¶ A variable bounded only above can be matched with =L= equations.
 - ¶ Free variables without bounds can be matched with =E= equations.

These restrictions are elaborated on in the Model Types and Solvers chapter.

3.3.3.1 Model attributes

A number of <u>attributes of models</u> may be accessed by the user in the form of numerical values. These include three fundamental types of items.

- " Attributes that contain information about the results of a solver performed, <u>Solve statement</u> generated, solution of a model.
- " Attributes that tell a solver or GAMS to use of certain features.
- " Attributes that pass information to the solver or GAMS giving various setting that are also subject to option statement settings.

The general way these are used is as follows.

```
X=modelname.attribute;
Modelname.attribute=3;
```

where modelname is the name used in a model statement and attribute is one of the items listed below. More specifically, given the modelname is transport then statements like

```
x=transport.modelstat;
transport.holdfixed=1;
transport.bratio=1;
```

3.3.3.1.1 List of attributes

Here a brief list of the available attributes is presented. The attributes are extensively covered in the Model Attributes chapter. An * below indicates this attribute is also controlled by a GAMS option command.

Attribute	Main Usage	Notes

	relative	to Solve	
	Pre	Post	
Bratio*	Х		Controls whether to discard advanced basis
Cheat	Х		Minimum improvement in MIP objective value
Cutoff	Х		Limit on acceptable MIP objective value
Domlim	Х		Number of numerical errors allowed during solution
Domusd		Х	Number of equation evaluation numerical errors encountered in solving
Holdfixed	Х		Reduces problem size by eliminating fixed variables
Iterlim*	X		Iteration limit which as of 23.1 has a default value of 2 billion
Iterusd		Х	Number of iterations to solve problem
Limcol*	Х		Limit on number of variables in output
Limrow*	Х		Limit on number of equations in output
Modelstat		Х	Model solution status. Values of 1 or 2 or 8 generally denotes optimal solution or with CNS values of 15 and 16., Other values denote infeasible, unbounded, solver failure etc. Consult solver manuals or the modelstat table for more.
Nodlim	X		Node limit in MIP
Numdepnd		Х	Number of dependencies in a CNS model
Numdvar		Х	Number of discrete variables in the model
Numequ		X	Number of total equations in the model
Numinfes		X	Number of infeasibilities in the solution
Numnopt		Х	Number of non-optimalities in the solution
Numnz		Х	Number of non-zero entries in the model coefficient matrix
Numunbd		Х	Number of unbounded variables in the solution
Numvar		Х	Number of single variables in the model
Optca*	Х		Max absolute MIP optimality gap
Optcr*	Х		Max relative MIP optimality gap
Optfile	Х		Causes use of solver options file
Prioropt	Х		Causes use of MIP priorities
Reslim*	Х		Max time available to solve in seconds
Resusd		Х	Time in CPU seconds the solver used to solve the model
Robj		Х	Relaxed objective value from MIPs when solve doesn't work
Scaleopt	X		Use user defined internal scaling factors
Solprint*	Х		Controls solution print in LST file
Solveopt	Х		Merge or replace solution information
Solvestat		Х	Solver termination status. Value of 1 denotes normal termination, larger values denote iteration limits, solver failure etc.
Sysout*	Х		Expands solution output

Tmodstat		Х	Can be used in put statements to give problem optimality status text
Tolinfrep	X		Sets tolerance for infeasible solutions. The default value is 1.0e-6
Tolproj	Х		Sets tolerance for filtering primal and dual variables when reading solution files default is 1e-6
Tryint	Х		Try to make current solution integer and use it in MIP solve
Tsolstat		Х	Can be used in put statements to give problem optimality status text
Workspace*	Х		Amount of CPU memory to allocate

3.3.4 Solve: Maximizing, Minimizing, and Using

Various types of problems can be solved with GAMS. The type of the model must be specified so GAMS can choose the appropriate solver to use as must some information about the model, and, if relevant, direction of optimization. This is done through a Solve statement. The general syntax for the Solve statement depends on model type and is

For optimization model types (LP, NLP, MIP, MINLP etc.) the Solve is one of the following 4 forms

```
Solve model name <u>maximizing</u> var name using model type;
Solve model name <u>minimizing</u> var name using model type;
Solve model name using model type <u>maximizing</u> var name;
Solve model name using model type <u>minimizing</u> var name;
```

while for MCP and CNS model types which involve solution of equations systems we use

```
Solve model name using model type; where
```

- " model name is the name of a model specified in a Model statement somewhere earlier in the program.
- " the key word maximizing or minimizing is used to identify the direction of optimization.
- " var name is the name of an <u>unrestricted in sign</u> variable (free or one declared as a variable only) which is declared and in a .. equation specification for at least one equation in the model and is the item to be maximized or minimized. Often such variables must be added as covered in the <u>Tutorial</u> chapter.
- " model type which is one of the following types of problems.

GAMS model type	Model Type Description	Requirement
LP	Linear Program	Optimization problem which cannot contain nonlinear terms or discrete (binary or integer) variables
NLP	Non Linear Program	Optimization problem which contains smooth nonlinear terms, but not discrete (binary or integer) variables

	4	·
DNLP	Discontinuous Non Linear Program	Optimization problem which contains non smooth nonlinear terms with discontinuous derivatives, but not discrete (binary or integer) variables
MIP	Mixed Integer Program	Optimization problem which contains discrete (binary or integer) variables, but does not contain nonlinear terms
RMIP	Relaxed Mixed Integer Program	Optimization problem which contains binary, integer, SOS and/or semi variables, but does not contain nonlinear terms and has discrete/SOS/Semi variable requirement relaxed
MINLP	Mixed Integer Nonlinear Program	Optimization problem which contains smooth nonlinear terms and discrete (binary or integer) variables
RMINLP	Relaxed Mixed Integer Nonlinear Program	MINLP optimization problem with the binary and integer restrictions relaxed
MPEC	Mathematical Programs with Equilibrium Constraints	A difficult problem type for which solvers are just now under development and is the subject of a section on <i>gamsworld.org</i> .
MCP	Mixed Complementarity Problem	A problem solving a nonlinear system of equations which contains one to one complementary relationships between all of an equal number of variables and equations
CNS	Constrained Nonlinear System	A problem solving a square, possibly nonlinear system of equations, with an equal number of non-fixed variables and constraints
MPSGE	General Equilibrium	Not actually a model type but mentioned for completeness see mpsge.pdf

The exact form of these problem types is discussed in the Model Types and Solvers chapter.

Examples:

```
(model.gms, mcp.gms, korcns.gms, resource.gms)
Solve warehousel2 using MIP minimizing tcost;
Solve qp6 using MCP;
Solve model1 using cns;
Solve resalloc using lp maximizing profit;
```

3.3.4.1 Actions on executing solve

GAMS does not directly solve problems rather <u>other programs are used to solve the problem</u>. However, GAMS does generate the problem in a form that is ready for the solver. In doing this several things happen:

- " GAMS checks that the model is in fact the **type** the user thinks it is, and issues explanatory error messages if it discovers a model beyond the solution capabilities of the solver to be used. For example the presence of nonlinear terms in a supposedly LP model.
- " A solver is chosen which is either the
 - ¶ Default solver for that problem type

- ¶ One specified on the GAMS command line
- ¶ Solver chosen by an option statement.
- " Optimization models are checked to see that the **objective variable is a scalar** (not defined over any sets) and of the variable type **free**, and appear in at least one of the equations in the model.
- " MCP models are checked for appropriate complementarity and squareness.
- " All equations in the model are checked to insure they have been defined.
- " All sets and parameters used in the equations are checked to insure they have had values assigned.
- " The model is translated into the representation required by the solver to be used.
- " LIMROW and LIMCOL output is produced and written to the output file (Equation Listing, etc) as shown in the <u>Standard Output</u> chapter.
- " GAMS verifies that there are no errors such as inconsistent bounds, inconsistent equations or unacceptable values (for example Na or Undf) in the problem. Any errors detected at this stage cause termination with an execution error reported as discussed in the execution errors chapter.
- " GAMS passes control to the solution subsystem and waits while the problem is solved.
- " GAMS collects back information on the solution process from the solver and loads solution values back into the memory. This causes new values to be assigned to the .I and .m <u>variable</u> and <u>equation</u> attributes for all individual equations and variables in the model plus the post solution model attributes. The procedure for loading back in the .I and .m data is controlled by the <u>solveopt</u> model attribute and option.
- " A row by row and column by column listing of the solution is provided unless suppressed by the solprint model attribute or option.

3.3.4.2 Programs with multiple solve statements

Multiple solve statements can be present in a program.

Example:

(PROLOG.gms, Risk.gms)

Notes:

- " If you have to solve sequences of expensive or difficult models, you should consider using <u>save and restart</u> to interrupt and continue program execution.
- " When more than one solve statement is present, GAMS uses information from the previous solution to provide a starting point for the next solution (see the Basis chapter for a discussion).
- " Multiple solve statements can be used not only to solve different models, but also to conduct sensitivity tests, or to perform case (or scenario) analysis of models by changing data or bounds and then solving the same model again (risk.gms).

3.3.4.2.1 Multiple solve management - merge replace

When multiple solves are present one needs to pay attention to the way that GAMS manages solutions. In particular, when multiple models are solved GAMS by default merges subsequent solutions in with prior solution. This is not an issue if all the models operate over the same set of variables. However, if different variables appear in the solved models (due to recursive procedures, different equation inclusion or \$ conditionals that can eliminate variables) then one should be aware that GAMS permits the user to modify the solution management procedure. This attribute tells GAMS how to manage the model solution when only part of the variables are in a particular problem being solved. In particular, the solution can either be merged with the prior solution for all variables or it can replace "All" old values associated with a the variables and equations in the model just solved being reset to default values before new solution values are brought in. Note clear is a new option introduced to remedy the problems discussed in wontgo.pdf. This is controlled using the model attribute solveopt

```
Transport.solveopt =1; (activates solution replace option)
Modelname.solveopt =0; (activates solution merge option -- the default)
Modelname.solveopt =2; (activates solution clear option)
```

or the option command

```
option solveopt = replace;
option solveopt = merge; (default)
option solveopt = clear;
```

The values do the following

- replace (0) causes the solution information for all equations appearing in the model to be completely replaced by the new model results. Variables are only replaced if they appear in the final model.
- merge (1) causes the solution information for all equations and variable to be merged into the existing solution information. This is the default.
- clear (2) causes the solution information for all equations appearing in the model to be completely replaced; in addition, variables appearing in the symbolic equations but removed by conditionals to be removed (set to zero).

as discussed in the Option Command and Model Attributes chapters.

3.3.4.3 Choosing a solver

GAMS offers a number of choices to solve a model and the user may switch solvers at their discretion providing they have appropriate licenses. Mechanically, there are several ways to switch

" One can just before the solve use an option command of the form

```
Option model type = solver name
```

where **model type** is the same **model type** as that used in the **Solve** statement and solver name is the name of one of the available solvers.

```
option lp=bdmlp;
option nlp=conopt;
option MIP=cplex;
```

" One can call GAMS with the command line parameter

```
model type = solver name
as in
gams mymodel lp=bdmlp
```

When using the IDE this is placed in the GAMS command box in the upper right hand corner as discussed in the Running Jobs with GAMS and the GAMS IDE chapter.

- " One can choose the solver using the file/options/solvers dialogue in the <u>IDE</u>.
- " One can rerun gamsinst.exe or gamsinst.run at any time and alter the choice of default solver.
- One can generate a list of all solvers and current default solvers in the LST file using the option Subsystems.

The solvers available depends on the license file.

3.4 Model Types and Solvers

There are a number of model types and solvers in GAMS. Here we define each model type and list the solvers along with giving a cross reference of which solvers can solve which model types as of Aug 2005.

Model Types
Solver capabilities matrix
Solvers

3.4.1 Model Types

GAMS contains a number of model types. Each is explained here.

Linear programs (LP)
Nonlinear program (NLP)
Quadratically constrained program (QCP)
Mixed integer programming (MIP)
Relaxed mixed integer programming (RMIP)
Mixed complementarity problem (MCP)

Mixed integer nonlinear program (MINLP)

Relaxed mixed integer nonlinear program (RMINLP)

Mixed integer quadratically constrained program (MIQCP)

Relaxed mixed integer quad. constrain program (RMIQCP)

Constrained nonlinear systems (CNS)

Nonlinear programming with discontinuous derivatives (DNLP)

Mathematical program with equilibrium constraints (MPEC)

3.4.1.1 Linear programs (LP)

Mathematically, the linear programming (LP) Problem looks like:

$$\begin{array}{cccc} \mbox{Minimize or maximize} & cx & & \\ \mbox{subject to} & & Ax & \alpha & b \\ & & x & \geq & L \\ & & x & \leq & U \end{array}$$

where

x is a vector of variables that are continuous real numbers;

cx is the objective function;

AX b represents the set of constraints with a being some mixture of =, = and = operators; and L and U are vectors of lower and upper bounds on the variables which are often 0 and infinity.

The LP problem can be solved using a number of alternative solvers in GAMS. For information on the names of the solvers that can be used on models in the LP class see the section on <u>Solver Model type Capabilities</u>.

3.4.1.2 Nonlinear program (NLP)

Mathematically, the nonlinear programming (NLP) Problem looks like:

where

x is a vector of variables that are continuous real numbers;

f(x) is the objective function:

g(x) represents the set of constraints;

á is some mixture of \leq , = and \geq operators; and

L and U are vectors of lower and upper bounds on the variables.

Both f and g must be differentiable which prohibits ABS, MIN and MAX functions from appearing. (They can be included in the <u>DNLP</u> alternative below.) For information on the names of the solvers that can be used on models in the NLP class see the section on <u>Solver Model type Capabilities</u>.

3.4.1.3 Quadratically constrained program (QCP)

Mathematically, the quadratically constrained programming (QCP) problem looks like:

where

x is a vector of variables that are continuous real numbers:

cx is the linear part of the objective function

x'Qx is the quadratic part of the objective function

A_ix represents the linear part of the ith constraint;

x' Rix represents the quadratic part of the ith constraint;

b; is the right hand side if the ith constraint;

is some mixture of \leq , = and \geq operators; and

L and U are vectors of lower and upper bounds on the variables.

For information on the names of the solvers that can be used on models in the QCP class see the section on Solver Model type Capabilities.

3.4.1.4 Mixed integer programming (MIP)

Mathematically, the Mixed Integer Linear Programming (MIP) Problem looks like:

where the

t variables are continuous real numbers

u variables can only take on integer values bounded above by L₂

v variables can only take on binary values

w variables fall into SOS1 sets exhibiting one nonzero

x variables fall into SOS2 sets exhibiting no more than two, adjacent nonzeros

y variables are semi-continuous being zero or in excess of $L_{\rm 6}$

z variables are semi-integer being zero or in excess of L₇ and integer

 $c_1t + c_2u + c_3v + c_4w + c_5x + c_6y + c_7z$ is the objective function,

 $A_1t + A_2u + A_3v + A_4w + A_5x + A_6y + A_7z$ b represents the set of constraints of various equality and inequality forms.

For information on the names of the solvers that can be used on models in the MIP class see the section on <u>Solver Model type Capabilities</u>. Note not all solvers cover all the cases associated with the SOS and semi variables. Thus, if you have such a problem, you should refer to the MIP capable solver manuals to discover capability. GAMS will also reject the problem if the solver cannot handle the types of variables contained.

3.4.1.5 Relaxed mixed integer programming (RMIP)

The relaxed mixed integer programming (RMIP) problem is the same as the mixed integer programming (MIP) problem in all respects except all the integer, SOS and semi restrictions are relaxed:

This problem type is sometimes helpful when one is having trouble attaining a feasible integer solution. For information on the names of the solvers that can be used on the RMIP problem class see the section on Solver Model type Capabilities.

3.4.1.6 Mixed complementarity problem (MCP)

Mathematically, the Mixed Complementarity Problem (MCP) looks like:

Solve for Z such that

$$F_i\left(\,Z\,\right) \ = \ 0 \ \ and \ \ L_i \ \leq \ Z_i \ \leq \ U_i$$
 or
$$F_i\left(\,Z\,\right) \ \geq \ 0 \ \ and \ \ Z_i \ = \ L_i$$
 or
$$F_i\left(\,Z\,\right) \ \leq \ 0 \ \ and \ \ Z_i \ = \ U_i$$

where

Z is a set of variables to be set

F(Z) is a (possibly nonlinear) function

 L_i and U_i are a set of upper and lower bounds on the variables, where L_i may be -inf and U_i may be +inf

The number of Z_i variables and the number of relations $F_i(Z)$ is equal.

This problem can be written compactly as

$$F(Z)_L < Z < U$$

where the _ ("perp") symbol indicates pair-wise complementarity between the function F and the variable Z and its bounds. This problem does not have an objective function.

A common special case of the MCP that illustrates the basic complementarity nature of the problem.

$$F(Z) \quad Z \geq 0$$

which is often written as F(Z) = 0, Z = 0, F(Z) *Z = 0. In this case, the lower bound on Z implies that F(Z) = 0, with equality holding when Z is nonzero. None of this rules out the degenerate case (i.e. where a binding F(Z) has a zero complementary variable Z) but this can make for a difficult model to solve.

Another special case arises when the bounds L and U are infinite, since Z is always between its bounds. In such a case, the function F(Z) will always equal zero and the MCP then reduces to a square but in general non linear system of equations.

The MCP problem structure imposes particular requirements on specification of the equations F(Z) in the problem. This implies a couple of things.

- " It is always acceptable to write the equations defining the problem with =N= relations. In this case, the bounds on F(Z) are implied by the equation/variable matching and the variable bounds.
- " If the variable Z matched to F(Z) has lower bounds only (e.g if Z in GAMS terms is a positive variable) then it is acceptable to write the equation defining F with =G= relations, since this is consistent with the constraint implied by the lower bound on Z.
- " A variable bounded only above can be matched with =L= equations.
- " Free variables without bounds can be matched with =E= equations.
- " If Z has both bounds then the inequality type of the F(Z) equation is indefinite and =N= must be used.
- "You can write the constraints of an LP or NLP when writing down its KKT conditions as an MCP, as long as you declare the constraint inequalities and the sign restrictions on the dual multipliers correctly. By convention, the matching between GAMS equations and their .m values is correct in the sense of MCP for minimization models, while maximization models need to have the sign of the multiplier reversed.

A familiar example of complementary relationship is found in the complementary relationship between the binding nature of the constraints in a problem and the associated dual multipliers: if a constraint is non-binding its dual multiplier must be zero (i.e. at bound) while if a dual multiplier is nonzero the associated constraint must be binding. In fact, the Kuhn Karush Tucker conditions or theoretical conditions that characterize many model types in economics (especially in the general equilibrium class) and engineering can be expressed as an MCP. See http://www.cs.wisc.edu/cpnet/ for more discussion of this class of problems.

Complementarity problems are easily specified in GAMS. The only additional requirement is the definition of complementarity pairs as discussed in the <u>Variables, Equations, Models and Solves</u> chapter or in the <u>NLP and MCP Model Types</u> chapter.

For information on the names of the solvers that can be used on the MCP problem class see the section on Solver Model type Capabilities.

3.4.1.7 Mixed integer nonlinear program (MINLP)

Mathematically, the mixed integer nonlinear programming (MINLP) problem looks like:

```
Maximize or Minimize \begin{array}{ll} \text{Maximize or Minimize} & \text{$f(x)$} + \text{$d(y)$} \\ \text{subject to} & \text{$g(x)$} + \text{$h(y)$} & 0 \\ & \text{$L \leq x \leq U$} \\ & y = \left\{0,1,2,\ldots\right\} \end{array}
```

where

x is a vector of variables that are continuous real numbers;

f(x) + d(y) is the objective function,

g(x) + h(y) represents the set of constraints.

is some mixture of =, = and = operators.

L and U are vectors of lower and upper bounds on the variables.

For information on the names of the solvers that can be used on the MINLP problem class see the section on <u>Solver Model type Capabilities</u>. Note SOS and semi variables can also be accommodated by

some solvers as listed above in the MIP section.

3.4.1.8 Relaxed mixed integer nonlinear program (RMINLP)

The relaxed mixed integer nonlinear programming (RMINLP) problem is the same as the mixed integer nonlinear programming (MINLP) problem in all respects except the integer restriction on y is relaxed:

$$\begin{array}{lll} \text{Maximize or Minimize} & f\left(x\right) + d(y) \\ \text{subject to} & g\left(x\right) + H(y) & 0 \\ & \underset{y}{\text{L}} & \underset{>}{\leq} & \underset{0}{\text{V}} & \\ \end{array}$$

This problem type is sometimes helpful when one is having trouble attaining a feasible integer solution. For information on the names of the solvers that can be used on the RMINLP problem class see the section on Solver Model type Capabilities.

3.4.1.9 Mixed integer quadratically constrained program (MIQCP)

Mathematically, the mixed integer quadratically constrained programming (MIQCP) problem looks like:

```
Maximize or Minimize cx + x'Q x subject to A_ix + x' R_ix b_i for all i L \leq x \leq U y \text{ is a subset of } x \text{ restricted to equal } \{0,1,2,\ldots\}
```

where

x is a vector of variables that contains continuous and integer members;

y is a subset of x that contains integer members;

cx is the linear part of the objective function

x'Qx is the quadratic part of the objective function

A x represents the linear part of the ith constraint;

x' Rix represents the quadratic part of the ith constraint;

b, is the right hand side if the ith constraint;

is some mixture of =, = and = operators; and

L and U are vectors of lower and upper bounds on the variables.

For information on the names of the solvers that can be used on models in the MIQCP class see the section on Solver Model type Capabilities.

3.4.1.10 Relaxed mixed integer quad. constrain program (RMIQCP)

Mathematically, the relaxed mixed integer quadratically constrained programming (RMIQCP) problem looks like:

Maximize or Minimize
$$cx + x'Qx$$
 subject to $A_ix + x' R_ix b_i$ for all i
$$L \leq x \leq U$$
 y is a subset of x relaxed from integer to continuous

where

x is a vector of variables that contains continuous and integer members;

```
y is a subset of x that contains relaxed integer members; cx is the linear part of the objective function x'Qx is the quadratic part of the objective function A<sub>i</sub>x represents the linear part of the ith constraint; x' R<sub>i</sub>x represents the quadratic part of the ith constraint; b<sub>i</sub> is the right hand side if the ith constraint; is some mixture of =, = and = operators; and L and U are vectors of lower and upper bounds on the variables.
```

For information on the names of the solvers that can be used on models in the RMIQCP class see the section on Solver Model type Capabilities.

3.4.1.11 Constrained nonlinear systems (CNS)

Mathematically, a constrained nonlinear system (CNS) model looks like:

find
$$x$$

subject to $F(x) = 0$
 $L \le x \le U$
 $G(x) < b$

where

x is a set of variables F is a set of nonlinear equations.

In addition the number of equations and the number of unknown variables x need to be of equal dimension and the variables x are continuous.

The (possibly empty) constraints $L \le x \le U$ are not intended to be binding at the solution, but instead are included to constrain the solution to a particular domain or to avoid regions where F(x) is undefined. The (possibly empty) constraints G(x) < b are intended for the same purpose.

The CNS model is a generalization of a problem form involving solve for x over a system of equations with one equation present for each x (a square system) like F(x) = 0. There are a number of advantages to using the CNS model type (compared to solving as an NLP with a dummy objective, say), including:

- " A check by GAMS that the model is really square,
- " Solution/model diagnostics are generated by the solver (e.g. singular at solution, locally unique solution), and
- " A potential reduction in solution times, by taking better advantage of the model properties.

For information on the names of the solvers that can be used on the CNS problem class see the section on Solver Model type Capabilities.

3.4.1.12 Nonlinear programming with discontinuous derivatives (DNLP)

Mathematically, the nonlinear programming with discontinuous derivatives (DNLP) problem looks like:

$$\begin{tabular}{lll} \mbox{Maximize or Minimize} & f(x) \\ \mbox{Subject to} & g(x) & 0 \\ \mbox{$L < x < U$} \end{tabular}$$

where

x is a vector of variables that are continuous real numbers,
f(x) is the objective function,
is a set of inequality and equality operators
g(x) represents the set of constraints
L and U are vectors of lower and upper bounds on the variables.

This is the same as \underline{NLP} , except that non-smooth functions (abs, min, max) can appear in f(x) and g(x). However one should note that the solvers may have problems when dealing with the discontinuities due to the fact that the solvers are really NLP solvers that are used on DNLPs and the optimality conditions plus the reliance on derivatives may be problematic.

Use of BARON, SBB and DICOPT may alleviate this problem. For information on the names of the solvers that can be used on the DNLP problem class see the section on Solver Model type Capabilities.

3.4.1.13 Mathematical program with equilibrium constraints (MPEC)

Mathematically, the mathematical program with equilibrium constraints (MPEC) looks like:

$$\begin{array}{lll} \text{Maximize or Minimize} & \texttt{f}\left(\texttt{x},\texttt{y}\right) \\ \text{subject to} & \texttt{g}\left(\texttt{x},\texttt{y}\right) & \texttt{0} \\ & \texttt{F}\left(\texttt{x},\texttt{y}\right) & \texttt{L}_{\texttt{y}} = \texttt{y} = \texttt{U}_{\texttt{y}} \\ & \texttt{L}_{\texttt{x}} \leq \texttt{x} \leq \texttt{U}_{\texttt{x}} \end{array}$$

where

x and y are vectors of variables that are continuous or discrete where the variables x are often called the state variables or upper-level variables, while the variables y are called the control or lower-level variables.

f(x,y) is the objective function.

g(x,y) represents the set of constraints; in some cases, they can only involve the state variables x.

F(x,y) and the bounds L_v and U_v define the equilibrium constraints.

Note: If x is fixed, then F(x,y) and the bounds L_y and U_y define an \underline{MCP} . From this definition, we see that the MPEC model type contains NLP and MCP models as special cases of MPEC.

While the MPEC model formulation is very general, it also results in problems that are very difficult to solve. Work on MPEC algorithms is not nearly so advanced as that for the other model types. As a result, there is only an experimental MPEC solver included in the GAMS distribution. For more see http://gams.world.org/mpec/index.htm and CPNET:Complementarity Problem Net.

3.4.1.14 Relaxed mathematical program with equilibrium constraints (RMPEC)

The relaxed mathematical program with equilibrium constraints (RMPEC) is exactly like the MPEC problem but any integer variables that are present are relaxed to be continuous.

This problem type is sometimes helpful when one is having trouble attaining a feasible integer solution.

3.4.2 Solver capabilities matrix

The solvers capabilities matrix (as obtained and explained in the <u>Using GAMS and the GAMS IDE</u> chapter) from the IDE and GAMS 22.6 is below. Entries in the cells show where a solver can solve a problem with an X indicating the default solver and a – indicating a non solving utility. The full and Demo on the left hand side reflect solver licensing status. The <u>subsystems</u> option command also lists this information. An updated version of this matrix can be obtained from the GAMSIDE or using the subsystems option.

		S	olver/M	odel typ	e availabi	lity - 23.3	Novem	ber 1, 2009				
	LP	MIP	NLP	MCP	MPEC	CNS	DNLP	MINLP	QCP	MIQCP	Stoch.	Global
ALPHAECP								/		~		
BARON 9.0	~	~	1				~	~	~	~		~
BDMLP	~	~										
COIN	-	~										
CONOPT 3	-		1			~	1		~			
CPLEX 12.1	-	~							~	~		
DECIS	~										~	
DICOPT								/		~		
GUROBI 2.0	~	~										
KNITRO 6.0	~		~				~	~	~	~		
LINDOGLOBAL 6.0	~	~	-				~	~	~	V		~
LGO	-		~				~		~			~
MILES				~								
MINOS	-		~				~		~			
MOSEK 6	~	~	1				~		~	V		
MPSGE												
MSNLP			1				~		~			~
NLPEC				~	~							
OQNLP			1				~	1	~	/		~
OSL V3	~	~										
OSLSE	-										~	
PATH				~		~						
SBB								~		/		
SNOPT	~		~				~		~			
XA	-	~										
XPRESS 20.00	~	~							~			
				Cont	ributed Pl	lug&Play	solvers					
AMPLwrap	-	~	~	1	~	~	1	/	~	V	1	1
DEA	-	1										
Kestrel	~	~	~	~	~	~	~	-	~	~	~	~

3.4.3 Solvers

GAMS Corporation, in general, does not develop software to solve models. Rather they develop procedures linking to software developed by others and then GAMS automatically links to that software whenever a model is to be solved. A variety of third party software has been interfaced with GAMS and can be licensed through the GAMS Corporation. In this section I list the third party software available as of GAMS version 20.5 giving some of its broad characteristics.

We should note that the solver manuals are the true reference source for each solver and we provide hyperlinks to the latest version(s) of that documentation available. Before doing this we briefly discuss licensing and the reasons for and conventions behind the way alternative versions of the same software item are distributed.

General notes on solver licensing General notes on solver versions Available solvers Choosing a solver

3.4.3.1 General notes on solver licensing

A wide variety of add on solvers are available to be used with GAMS almost all of which are the product of third party software development groups. The base version of GAMS comes with

- " A fully implemented version of the BDMLP software which can be used to solve LP, MIP and RMIP model types.
- " A version of MILES that can be used to solve MCP model types.
- " Access to the COIN solvers that can solve LP and MIP model types.
- " General-purpose utilities CONVERT, MPSWRITE, GAMSBAS and GAMSCHK.
- " Other solvers in demonstration (demo) mode wherein the maximum problem size that can be fit into the solver is limited.
- " The BDMLP, MILES and other solvers under a demo license exhibit lesser capability and or reduced speed relative to the available additional solvers. Fully capable versions of the other solvers can be made available by expanding ones GAMS license by arrangement through GAMS Corporation at <u>mailto:sales@gams.com</u>.
- " When a license error is encountered the system parameters <u>LicenseLevel</u> and <u>LicenseLevel</u> and <u>LicenseStatust</u> can be used to recover messages and indicators.

3.4.3.2 General notes on solver versions

Cases exist where GAMS distributes more than one version of the third party solvers. This occurs for several reasons.

- " Alternative solver versions may be available that exploit specialized computer hardware capability. For example, there are parallel processor versions of CPLEX and XA.
- " Alternative solver versions may be available that incorporate enhanced capabilities, but also involve a higher licensing fee. For example, one may license CPLEX solely for simplex based linear program solutions or gain access to expanded capability versions which contains an interior point algorithm and solve mixed integer programming models.
- " Alternative solver versions may be available that are capable of solving different problem classes. For example, there are versions of PATH for solving mixed complementarity programs. But there are also versions that are applicable to nonlinear programming models. Similarly, there are versions of OSL specialized for stochastic programming model extensions.
- " Alternative software versions may be available if there are either beta test versions being distributed or experience has shown there are cases where older versions perform better in some cases.

In the face of all of these possible alternative versions a consistent naming convention has been adopted for a few of the solvers. The following rules apply:

- " The base name of the solver does not change (e.g. CPLEX, OSL, CONOPT, ...) and refers to the current production version.
- Past and beta versions have names derived from the base name generally with a number appended or letters.
- " If you select the base name of a solver you will get the most recent production version of the solver.

For example, in the release current in March 2002 the system contains CONOPT versions CONOPT1

(past), CONOPT2 (production), and CONOPT3 (future). When a solver with the base name CONOPT is identified then GAMS uses the current production version or CONOPT2.

3.4.3.3 Available solvers

Now I list the available solvers including a little bit on their capabilities and pedigree as well as a hyperlink to available documentation.

ALPHAECP MILES AMPL **MINOS BARON MOSEK BDMLP MPECDUMP BENCH MPSGE COINBONMIN MPSWRITE** COINCBC **MSNLP COINCOUENNE NLPEC** COINGLPK **OQNLP COINIPOPT** OSL **CONOPT PATH** CONVERT **SBB CPLEX SCENRED SNOPT DEA** DECISC DICOPT **XPRESS EXAMINER ZOOM GAMSBAS GAMSCHK KNITRO** LGO LINDOGLOBAL **LINGO**

3.4.3.3.1 ALPHAECP

ALPHAECP solves mixed integer non-linear problems. It is an implementation of the Extended Cutting Plane method by Tapio Westerlund and Toni Lastusilta from Abo Akademi University, Finland. It use requires the presence of a licensed MIP solver. The solver documentation is at http://www.gams.com/solvers/alphaecp.pdf or can be accessed through the IDE Help menu.

The ECP method is an extension of Kelley's cutting plane method which was originally given for convex NLP problems (Kelley, 1960). The method requires only the solution of a MIP sub problem in each iteration. The MIP sub problems may be solved to optimality, but can also be solved to feasibility or only to an integer relaxed solution in intermediate iterations. This makes the ECP algorithm efficient and easy to implement. Futher information about the underlying algorithm can be found in Westerlund T. and Pörn R. (2002). Solving Pseudo-Convex Mixed Integer Optimization Problems by Cutting Plane Techniques. Optimization and Engngineering, 3. 253-280.

3.4.3.3.2 AMPL

The GAMS AMPL solver is not really a solver but rather a procedure that allows users to link to the <u>AMPL system</u> to solve GAMS models using solvers within AMPL. The AMPL link comes free with any GAMS system. Users must have a licensed AMPL system installed and have the AMPL executable in their path. The solver manual is **gamsampl.pdf**.

3.4.3.3.3 BARON

BARON is a solver that is designed to find globally optimal solutions for nonconvex optimization model types. Baron was developed by N. Sahinidis, M. Tawarmalani and associates at the University of Illinois-Urbana-Champaign. Purely continuous, purely integer, and mixed-integer nonlinear model types can be solved. The BARON acronym stands for the branch and reduce optimization navigator. It derives its name from its combining of constraint propagation, interval analysis, and duality approaches in a problem reduction arsenal along with enhanced branch and bound concepts. BARON uses these procedures to searching for global solutions in the face of the non convex hills and valleys a problem structure may exhibit.

BARON encompasses:

- " A general purpose solver for optimization problems with nonlinear constraints and/or integer variables.
- " Fast specialized solvers for linearly constrained problems.
- " Capability to solve LP, MIP, RMIP, NLP, DNLP, RMINLP, and MINLP model types.

The GAMS solver manual for BARON is <u>baron.pdf</u> and a more general manual is on <u>http://archimedes.scs.uiuc.edu/baron/manuse.pdf</u> and a more general discussion of the whole area appears on <u>http://www.gamsworld.org/global/index.htm</u>.

3.4.3.3.4 BDMLP

BDMLP is a free LP and MIP solver that comes with the base GAMS system. It is intended for small to medium sized models. BDMLP was originally developed at the World Bank by T. Brooke, A. Drud, and A. Meeraus and is now maintained by GAMS Corporation. The MIP part was added by M. Bussieck, GAMS and A. Drud, ARKI Consulting & Development. BDMLP can solve reasonably sized LP models, as long as the models are not very degenerate and are well scaled.

BDMLP provides free access to a MIP solver that supports all types of discrete variables supported by GAMS: binary, integer, semicont, semiint, SOS1, and SOS2. However BDMLP is not as efficient as the other MIP codes that are accessible through GAMS. BDMLP will solve LP, MIP and RMIP model types. The solver manual for BDMLP is on BDMLP.pdf.

BDMLPD is a solver that allows in-core communication between GAMS and the solver. No large model scratch files need to be written to disk. This can save time if you solve many models in your GAMS program. This in-core execution is activated by setting <modelname>. solvelink=5; before the solve statement.

3.4.3.3.5 CSDP

CSDP, is a solver that that implements a predictor corrector variant of the semidefinite programming algorithm of Helmberg, Rendl, Vanderbei, and Wolkowicz. Detailed descriptions of CSDP and its parallel version can be found in the following papers.

• B. Borchers. CSDP, A C Library for Semidefinite Programming. Optimization Methods

and Software 11(1):613-623, 1999

3.4.3.3.6 BENCH

BENCH is not really a solver but rather a procedure for running the same model across all requested solvers for a model type that are available to the user. Namely it is a procedure that facilitates benchmarking of GAMS optimization solvers. When invoked BENCH calls all requested GAMS solvers for a particular model type and captures results in the standard GAMS listing file format. Solvers to be benchmarked are specified through the solver options file. BENCH can also call the EXAMINER solver and interact with the PAVER performance analysis server. BENCH is distributed free with any GAMS system. BENCH can only run solvers for which the user has a valid license. The GAMS solver manual for BENCH is bench.pdf.

3.4.3.3.7 COINBONMIN

COINBONMIN: Bonmin (Basic Open-source Nonlinear Mixed Integer programming) 0.9 is an open-source solver for mixedinteger nonlinear programming (MINLPs), whereof some parts are still experimental. The code is developed in a joined project of IBM and the Carnegie Mellon University. The COIN-OR project leader for Bonmin is Pierre Bonami.

Bonmin implements five different algorithms:

- B-BB: a simple branch-and-bound algorithm based on solving a continuous nonlinear program at each node of the search tree and branching on variables
- B-OA: an outer-approximation based decomposition algorithm
- B-QG: an outer-approximation based branch-and-cut algorithm (by Queseda and Grossmann)
- B-Hyb: a hybrid outer-approximation/nonlinear programming based branch-and-cut algorithm (default)
- B-Ecp: an ECP cuts based branch-and-cut algorithm a la FilMINT

The algorithms are exact when the problem is convex, otherwise they are heuristics.

An in core link exists and has the solver name COINBONMIND.

3.4.3.3.8 COINCOUENNE

CoinCouenne is a global optimization solver for non-convex mixed integer non-linear programs, similar to the commercial solvers BARON and LindoGlobal. The solver is still in an experimental phase and is hidden in the GAMS system

3.4.3.3.9 CoinCplex

A bare bones, free version of CPLEX that comes free of charge with the GAMS Base system. General GAMS options (reslim, optcr, nodlim, iterlim) are supported. In addition an option file in the format required by the solver can be provided.

3.4.3.3.10 COINCBC

COINCBC (formerly COINSBB) is a free solver for mixed integer programs that arises from the <u>COIN-OR</u> project (Computational Infrastructure - Operations Research). The COIN-OR project releases open-source software for the operations research community. The GAMS/COIN-OR Link is available in source and free of charge with any licensed GAMS system. The COINCBC (COIN Branch and Cut) solver was developed under the leadership of John Forest at IBM and is documented in a manual authored by John Forrest and Robin Lougee-Heimer at http://www.coin-or.org/Cbc/cbcuserguide.html. A very brief GAMS related solver manual is available on Coin.pdf with more GAMS implementation related details including procedures to change the integer seeking branch and bound and cuts strategies at <a href="http://www.gams.com/gams.coin

An in core link exists and has the solver name COINCBCD.

3.4.3.3.11 COINGLPK

COINGLPK is a free solver for linear programs that arises out of two projects -- the <u>COIN-OR</u> project (Computational Infrastructure - Operations Research) and the <u>GNU</u> project. Braden Hunsaker created the COINGLPK solver package by interfacing the GNU GLPK solver written by A. Makhorin with the COIN OSI (Open Solver Interface) link. The GLPK solver is documented in a manual on http://www.gnu.org/software/glpk/glpk.html plus one at http://www.go.dlr.de/pdinfo_dv/glpk/GLPK_FAQ.txt. A very brief GAMS related solver manual is available on Coin.pdf with more GAMS implementation related details at http://www.gams.com/gamscoin/. The GAMS/COIN-OR Link is available in source and free of charge with any licensed GAMS system.

The OSI interface has been connected to a number of other solvers (as listed at http://www.coin-or.org/faqs.html#OSI) including a number of the solvers available in GAMS but the link is not as adapted to the GAMS environment as are the links already in GAMS (CPLEX, MOSEK etc.). Thus for example the COIN link does not give as broad of access to options as does the GAMS/CPLEX link so GAMS does not distribute such alternative links. The OSI interface offers the possibility that one familiar with C++ and compilers could make links to other solvers. The interface is documented at http://www.coin-or.org/documentation.html#OSI.

3.4.3.3.12 CoinGurobi

A bare bones, free version of GUROBI that comes free of charge with the GAMS Base system. General GAMS options (reslim, optcr, nodlim, iterlim) are supported. In addition an option file in the format required by the solver can be provided.

3.4.3.3.13 COINIPOPT

COINIPOPT: Ipopt (Interior Point Optimizer) is an open-source solver for large-scale nonlinear programming. The code has been written primarily by Andreas W"achter, who is the COIN-OR project leader for Ipopt. GAMS/CoinIpopt uses MUMPS (http://graal.ens-lyon.fr/MUMPS) as linear solver.

For more information:

- -the Ipopt web site https://projects.coin-or.org/Ipopt and
- -the implementation paper A. W"achter and L. T. Biegler, On the Implementation of a Primal-Dual Interior Point Filter Line Search Algorithm for Large-Scale Nonlinear Programming, Mathematical Programming 106(1), pp. 25-57, 2006.

A link to the Coin <u>Ipopt</u> (Interior **P**oint **OPT**imizer, pronounced I-P-Opt) solver for large-scale <u>nonlinear optimization</u>. COINIPOPT is designed to find (local) solutions of mathematical optimization problems of the form:

where

- f(x) is a real nonlinear objective function,
- g(x) is a set of real nonlinear constraint functions.
- g_L is the vector of lower bounds on the g(x) constraints
- g_U is the vector of upper bounds on the g(x) constraints
- x_L is the vector of lower bounds on the x variables
- x U is the vector of upper bounds on the x variables

An in core link exists and has the solver name COINIPOPTD.

3.4.3.3.14 CoinMosek

A bare bones, free version of MOSEK that comes free of charge with the GAMS Base system. General GAMS options (reslim, optcr, nodlim, iterlim) are supported. In addition an option file in the format required by the solver can be provided.

3.4.3.3.15 COINSCIP

COINSCIP is a MIP Solver for the Constrained Integer Programming framework SCIP.

The code was developed at the Konrad-Zuse-Zentrum fur Informationstechnik Berlin (ZIB) and was written primarily by T. Achterberg. It is distributed under the ZIB Academic License and is available free for academic users. The solver is discussed at the link <u>SCIP</u> and in the solver reference manuals.

3.4.3.3.16 CONOPT

CONOPT is a solver for large-scale nonlinear optimization (NLP) developed and maintained by A. Drud, ARKI Consulting & Development. CONOPT is a feasible path solver based on the generalized reduced gradient (GRG) method. CONOPT contains extensions to the GRG method such as a special phase 0,

linear mode iterations, and a sequential linear programming component. CONOPT can solve the LP, RMIP, NLP, CNS, DNLP, and RMINLP model types. The solver manual is in CONOPT.pdf and other material can be found on http://www.conopt.com/.

An alternative version of CONOPT is distributed that is designed to speedup GAMS to solver communications and is called CONOPTD.

3.4.3.3.16.1 CONOPTD

CONOPTD is an experimental versions of CONOPT that passes information from GAMS to CONOPT in core without use of temporary files. It is designed to speed up GAMS to solver communications. It's use also requires use of the command modelname.solvelink=5; before the solve statement.

3.4.3.3.17 CoinOS

A new experimental link to the Optimization Services project that allows you to convert instances of GAMS models into the OS instance language (OSiL) format and to let an Optimization Services Server solve your instances remotely.

3.4.3.3.18 COINXPRESS

A bare bones, free version of XPRESS that comes free of charge with the GAMS Base system. General GAMS options (reslim, optcr, nodlim, iterlim) are supported. In addition an option file in the format required by the solver can be provided.

3.4.3.3.19 CONVERT

CONVERT developed by GAMS Corporation transforms a GAMS model instance into a format used by other modeling and solutions systems. CONVERT is designed to achieve three aims:

- " Permit users of GAMS to convert a confidential model into a GAMS solvable scalar form with very little identifying its structure so it can be given to a group for numerical investigation (i.e to have someone else help with a solution problem while maintaining confidentiality).
- " Give a path to solving with other solvers that may not be available in GAMS to test performance.
- " Give a way of sharing test problems.

Currently, CONVERT can translate GAMS models into a AlphaECP, AMPL, <u>AmpINLC</u>, BARON, CoinFML, CplexLP, CplexMPS, Dict, FixedMPS, GAMS Scalar format, LAGO, LGO, <u>LindoMPI</u>, LINGO, MINOPT, <u>NLP2MCP</u> or ViennaDag type of problem. In addition Jacobian creates a GDX file containing the basic model data (matrix, initial point, evaluation of constraints at initial point and bounds).

The translator creates a "scalar model" which consists of

- " A model without sets or indexed parameters in the scalar models, that is one that does not exploit the more advanced characteristics of any modeling system and is easily transformable.
- " A model with a new set of individual variables depicting each variable in the GAMS model ending up with potentially 3 variable classes for the positive, integer, and binary variables each numbered sequentially (i.e. all positive GAMS variables are mapped into n single variables X1 Xn thus if we have transport(i,j) and manufacture(k) we would have a set of unindexed scalar variables X1, X2, ... with i*j+k cases.),
- " A model with individual equations depicting each variable in the GAMS model (ie all GAMS

equations are mapped into m constraints E1, E2, ... Em thus if we have demand(j) and resources(r,k) we would have a new equations E1, E2,... with j+r*k cases),

- " The symbolic form of these equations.
- " Bounds or starting point values.

Models of the types LP, MIP, RMIP, NLP, MCP, MPEC, CNS, DNLP, RMINLP and MINLP can be converted. **Convert.pdf** contains the program writeup.

3.4.3.3.20 CPLEX

CPLEX is a solver for linear, mixed-integer and quadratic programming problems developed by ILOG (http://www.ilog.com/products/cplex/). CPLEX contains a primal simplex algorithm, a dual simplex algorithm, a network optimizer, an interior point barrier algorithm, a mixed integer algorithm and a quadratic capability. CPLEX also contains an infeasibility finder. For problems with integer variables, CPLEX uses a branch and bound algorithm (with cuts) and supports specially ordered set variables SOS1, SOS2 as well as semi-continuous and semi-integer variables. Base CPLEX solves LP and RMIP model types. Additional capabilities of CPLEX can be licensed involving Barrier, MIP and QCP capability. The write-up for CPLEX is on CPLEX.pdf.

A bare bones free version is available as COINCPLEX.

3.4.3.3.20.1 CPLEXD

CPLEXD is an experimental versions of CPLEX that passes information from GAMS to CPLEX in core without use of temporary files. It is designed to speed up GAMS to solver communications. It's use also requires use of the command modelname.solvelink=5; before the solve statement. It currently does not have all of the capabilities of the full CPLEX version.

3.4.3.3.21 DEA

DEA is a contributed solver that deals with linear and mixed integer Data Envelopment Analysis (DEA) programs, as well as other linear, mixed integer and simple quadratic slice models. It was developed by Michael Ferris and Meta Voelker at the University of Wisconsin. When using DEA the model is repeatedly solved for different data sets (slices) that define model constraints. The slice constraints are identified by a special alias (slice). The DEA interface then generates the problem with all of the different data sets and manages the solution process in interaction with CPLEX so that the individual problems are not re-generated for each individual solve. This reduces overall model generation time. The data for the different slice solution are reported back through GDX files. DEA interface can also be employed in select circumstances to facilitate scenario and sensitivity analyses. The solver manual is on the web page http://www.gams.com/contrib/gamsdea/dea.htm. A GAMS/BASE and a CPLEX license are needed to use DEA but DEA itself does not currently require a license.

3.4.3.3.22 DECISC

DECISC is a system developed by G. Infanger of Stanford University and Infanger Investment Technology for solving stochastic linear programs. Such programs include parameters (coefficients and right-hand sides) that are not known with certainty, but are assumed to have known probability distributions. It employs Benders decomposition and Monte Carlo sampling techniques. DECISC includes a variety of solution strategies, such as solving the universe problem, the expected value problem, Monte Carlo sampling within the Benders decomposition algorithm, and Monte Carlo presampling. For solving linear and nonlinear programs (master and subproblems arising from the decomposition) DECISC interfaces with CPLEX and thus requires its presence.

The manual is in **DECIS.pdf**. DECISC can be used to solve LP model types.

3.4.3.3.22.1 DECISM

DECISM is the same as DECISC but uses MINOS and thus requires its presence.

3.4.3.3.23 DICOPT

DICOPT solves mixed-integer nonlinear programming (MINLP) model types. It was developed by J. Viswanathan and I. Grossmann at Carnegie Mellon University. The models solved involve linear binary or integer variables and linear and nonlinear continuous variables. Although the algorithm has provisions to handle non-convexities, it does not necessarily obtain the global optimum.

DICOPT implements extensions of the outer-approximation algorithm for the equality relaxation strategy. The DICOPT solution approach involves solving a series of NLP and MIP sub-problems. These sub-problems can be solved using any NLP or MIP solver that runs under GAMS. This allows one to match the best algorithms to the problem at hand and guarantees that enhancements in the NLP and MIP solvers are exploited. It also requires licenses to such solvers. DICOPT solves MINLP model types. The solver manual is on DICOPT.pdf.

3.4.3.3.24 EMP

EMP (Extended Mathematical Programming) is a "solver" that reformulates

- Bilevel Programs
- ☼ Disjunctive Programs
- ☼ Extended Nonlinear Programs
- Programs with side constraints/variables

into established mathematical programming classes allowing access to existing solvers. EMP is experimental and is being

developed jointly by Michael Ferris of UW-Madison, Ignacio Grossmann of Carnegie Mellon University and GAMS

Development Corporation.

EMP allows disjunctive programs to be solved via the following alternative automated reformulations without changes to the model

- Convex Hull
- BigM
- CPLEX indicators

More details on the EMP concept and function can be found in http://pages.cs.wisc.edu/~ferris/talks/focapo08.pdf

EMP comes free of charge with any licensed GAMS system but needs a subsolver to solve the generated models.

3.4.3.3.25 EXAMINER

EXAMINER is not a solver per se but rather a tool that lets the user examine the merit of a solution returned by a solver. In short, it checks to see if solutions are satisfactory. Namely given a solution

point reported as optimal by a solver the EXAMINER software investigates primal feasibility, dual feasibility, and optimality. It is mainly designed to help in solver development, testing, and debugging but also allows comparison of solutions across solvers or solver settings (e.g. alternative optimality tolerances and optimality criteria). It can be used in association with BENCH to compare solvers. EXAMINER is distributed with all systems and can run in DEMO mode. The solver manual is on examiner.pdf.

3.4.3.3.26 GAMSBAS

GAMSBAS is a program that was developed at Texas A&M University that saved information providing an advanced <u>basis</u> for a GAMS model but is now inferior to using re<u>Savepoint</u> and has been discontinued.

3.4.3.3.27 GAMSCHK

GAMSCHK is a program developed at Texas A&M University that is designed to aid users who wish to examine empirical GAMS models for possible flaws. GAMSCHK will:

- " List coefficients for user selected equations and/or variables.
- " List the characteristics of selected groups of variables and/or equations.
- " List the characteristics of equation and variable blocks.
- Examine a GAMS model to see whether any variables and equations contain specification errors.
- " Generate schematics depicting the characteristics of coefficients by variable and equation blocks.
- " Generate a schematic for small GAMS models or portions of larger models depicting the location of coefficients by sign and magnitude.
- " Reconstruct the reduced cost of variables and the activity within equations after a model solution.
- " Help resolve problems with unbounded or infeasible models.

GAMSCHK does not actually solve the problem but rather requires other solvers to solve the problem then saves the basis information. It will work with LP, MIP, RMIP, NLP, MCP, DNLP, RMINLP, and MINLP model types. The manual is on **GAMSCHK.pdf**.

3.4.3.3.28 GUROBI

GUROBI is a soon to be fully released solver that provides state-of-the-art simplex-based linear programming (LP) and mixed-integer programming (MIP) capability. The GUROBI MIP solver includes shared memory parallelism, capable of simultaneously exploiting any number of processors and cores per processor. The implementation is deterministic: two separate runs on the same model will produce identical solution paths. The Gurobi solver is available for the 32-bit and 64-bit versions of Windows and Linux. Details on GYROBI can be found at http://www.gurobi.com/.

A bare bones, free version of GUROBI is available as **COINGUROBI**.

3.4.3.3.29 KNITRO

KNITRO is a solver for finding local solutions of MINLPs and continuous, smooth nonlinear optimization problems, with or without constraints from Ziena Optimization, Inc. KNITRO implements both interior (or barrier) and active-set type algorithms, and uses trust regions to promote convergence. KNITRO was designed for large problems with dimensions running into the hundreds of thousands. It converges quickly to minimize the number of objective function evaluations, and utilizes second derivative (Hessian) information to improve performance and robustness.

In terms of its MINLP capability: binary and integer variables are supported. Two algorithms are available, a non-linear branch and bound method and an implementation of the hybrid Quesada-Grossman method for convex MINLP. The Knitro MINLP code is designed for convex mixed integer programming and is a heuristic for nonconvex problems.

The manual is on knitro.pdf.

3.4.3.3.30 LGO

LGO - abbreviated from the name Lipschitz Global Optimizer - assists in the formulation and solution of the broad class of Global Optimization problems. LGO was developed by J. Pintér of Pintér Consulting Services, Inc. and Dalhousie University. LGO integrates a suite of global and local scope solvers. These include (a) global adaptive partition and search (branch-and-bound); (b) adaptive global random search; (c) local (convex) unconstrained optimization; and (d) local (convex) constrained optimization. LGO can solve LP, NLP, DNLP, RMINLP, and RMIP model types. The LGO manual is on LGO.pdf. More on LGO can be accessed through http://myweb.dal.ca/jdpinter/.

An in core link exists and has the solver name LGOD

3.4.3.3.31 LINDOGLOBAL

LINDOGLOBAL: GAMS/LINDOGlobal finds guaranteed globally optimal solutions to general nonlinear problems with continuous and/or discrete variables. GAMS/LINDOGlobal supports most mathematical functions, including functions that are nonsmooth, such as abs(x) and or even discontinuous, such as floor(x).

The LINDO global optimization procedure (GOP) employs branch-and-cut methods to break an NLP model down into a list of subproblems. Each subproblem is analyzed and either a) is shown to not have a feasible or optimal solution, or b) an optimal solution to the subproblem is found, e.g., because the subproblem is shown to be convex, or c) the subproblem is further split into two or more subproblems which are then placed on the list. Given appropriate tolerances, after a finite, though possibly large number of steps a solution provably global optimal to tolerances is returned. Traditional nonlinear solvers can get stuck at suboptimal, local solutions. This is no longer the case when using the global solver.

The documentation for LINDOGLOBAL is at http://www.gams.com/solvers/lindoglobal.pdf or can be accessed through the IDE Help Menu.

3.4.3.3.32 LINGO

The GAMS LINGO solver is not really a solver but rather a procedure that allows users to link to the solvers in the <u>LINGO system</u> allowing solution of GAMS models within LINGO. The LINGO link comes

free with any GAMS system. Users must have a licensed LINGO system installed and have the LINGO executable in their path. The solver manual is **gamslingo.pdf**.

3.4.3.3.33 LOGMIP

LogMIP solves linear and nonlinear disjunctive programming problems involving binary variables and disjunction definitions for models involving discrete choices. LogMIP was been developed by A. Vecchietti, J.J. Gil and L. Catania at INGAR (Santa Fe-Argentina) and Ignacio E. Grossmann at Carnegie Mellon University (Pittsburgh-USA). LogMIP comes free of charge with any licensed GAMS system but needs a subsolver to solve the generated MIP/MINLP models.

For more information see the solver manuals or http://www.logmip.ceride.gov.ar/eng/about/about.htm.

3.4.3.3.34 LS

LS is a solver for estimating linear regression models in GAMS. It uses a stable QR decomposition that allows one to solve the regression problem quickly and accurately. LS provides a number of regression statistics such as standard errors, p-values, t-values, covariances and confidence intervals. These statistics are written to a GDX file so they can be read by a GAMS model. Erwin Kalvelagen is the original author and further information can be found in the solver manual or at the Amsterdam Optimization Modeling Group's web site.

3.4.3.3.35 MILES

MILES is a solver for mixed complementarity problems and nonlinear systems of equations developed by T. Rutherford, University of Colorado. MILES is freely distributed with GAMS but is of lesser capability than the other available solvers. The solution procedure is a generalized Newton method with a backtracking line search. The MILES manual is on MILES.pdf.

There are two alternative named MILES versions.

MILESE MILESOLD

3.4.3.3.35.1 MILESE

The newest version of MILES and the solver used when the word MILES is used.

3.4.3.3.35.2 MILESOLD

An older now discontinued version of MILES using an older interface.

3.4.3.3.36 MINOS

MINOS is a solver for large-scale nonlinear optimization (NLP) developed by B. Murtaugh and M. Saunders at Macquarie University and Stanford University. MINOS solves such problems using a reduced-gradient algorithm combined with a quasi-Newton algorithm. When constraints are nonlinear, MINOS employs a projected Lagrangian algorithm. This involves a sequence of major iterations, each of which requires the solution of a linearly constrained subproblem. Each subproblem contains linearized versions of the nonlinear constraints, as well as the original linear constraints and bounds. MINOS can solve LP, RMIP, NLP, DNLP, and RMINLP model types. The solver manual is MINOS.pdf.

MINOSD is an in core version.

One alternative version is available.

3.4.3.3.36.1 MINOS5

An older version of MINOS.

3.4.3.3.37 MOSEK

MOSEK is a solver for linear, mixed-integer linear, and convex nonlinear mathematical optimization problems developed by Erling D. Andersen and Knud D. Andersen of MOSEK ApS as described at http://www.mosek.com/. MOSEK contains several optimization approaches designed to solve large-scale sparse problems. The current optimizers include:

- " Interior-point optimizer for all continuous problems
- " Conic interior-point optimizer for conic quadratic problems
- " Simplex optimizer for linear problems
- " Mixed-integer optimizer based on a branch and cut technology

MOSEK can solve LP, MIP, QCP, RQCP, MIQCP, RMIP, NLP, DNLP, and RMINLP model types. The NLP components it works on ordinarily should be highly convex as it can get stuck on non convex problems. The solver manual is Mosek.pdf.

A bare bones, free version of MOSEK is available and is called **COINMOSEK**.

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3.4.3.3.38 MPECDUMP

A processor listing characteristics and properties of MPEC models. It is used primarily for research work on MPEC models and algorithms. While the MPEC model formulation is very general, it also results in problems that are very difficult to solve. Work on MPEC algorithms is not nearly so advanced as that for the other model types. As a result, there are no MPEC solvers included in the GAMS distribution, although experimental work is ongoing. For more see http://gams.world.org/mpec/index.htm and CPNET:Complementarity Problem Net.

3.4.3.3.39 MPSGE

MPSGE is not actually a solver but rather is a preprocessor that aids in the formulation and solution of general equilibrium problems and operates as a subsystem to GAMS developed by T. Rutherford at University of Colorado. MPSGE is a library of function and Jacobian evaluation routines that generate an MCP problem that must be solved with a MCP solver. MPSGE, while in GAMS also involves a model definition language with alternative syntax and conventions that are unlike that used in the rest of GAMS. The modeling syntax and conventions are explained in MPSGE.pdf and additional material can be found at http://www.mpsge.org/mainpage/mpsge

3.4.3.3.40 MPSWRITE

MPSWRITE was developed by GAMS Corporation converts GAMS problems to MPS format for transfer to other solvers. It is not a solver and can be used independently of them. It has been discontinued in

favor of **CONVERT**.

3.4.3.3.40.1 MPS2GMS

Note GAMS also distributes software called MPS2GMS that will convert MPS files to GAMS. This software is found in the GAMS system directory and when run without arguments will deliver a small write-up.

3.4.3.3.41 MSNLP

MSNLP (Multi-Start NLP) is a stochastic search algorithm from Optimal Methods, Inc for global optimization problems. Like OQNLP, MSNLP uses a point generator to create candidate starting points for a local NLP solver. Algorithm performance depends strongly on the starting point generator. MSNLP implements a generator creating uniformly distributed points and the Smart Random Generator. This generator uses an initial coarse search to define a promising region within which random starting points are concentrated. Two variants of Smart Random are currently implemented, one using univariate normal distributions, the other using triangular distributions. MSNLP also comes the NLP solver LSGRG and is available as part of the Global Packages. Documentation in found in the MSNLP Manual (pdf).

3.4.3.3.42 NLPEC

NLPEC is a solver developed NLPEC is a solver developed jointly by GAMS Corporation and M. Ferris at UW-Madison that solves MPEC models. NLPEC works by reformulating the MPEC model as an NLP, solving the NLP using one of the GAMS NLP solvers, and then extracting the MPEC solution from the NLP solution. All of this happens automatically, although it is possible to access the intermediate NLP model. The reformulated models NLPEC produces are in scalar form. Many different reformulations (currently around 20) are supported by the NLPEC solver. MPEC models are notorious for their difficultly, but the combination of different reformulations and NLP solvers give users a good chance to solve them. The user guide is nlpec.pdf.

3.4.3.3.43 OQNLP

OQNLP is a solver designed to find global optima of smooth constrained nonlinear programs (NLPs) and mixed integer nonlinear programs (MINLPs) developed by OptTek Systems, Inc (http://www.opttek.com/). It solves the problem from multiple starting points, and keeps track of all feasible solutions found by that solver, and reports back the best of these as its final solution. The starting points are computed by a scatter search implementation. OQNLP can solve NLP, DNLP, RMINLP, and MINLP model types. The solver manual is Oqnlp.pdf.

3.4.3.3.44 OSL

OSL is the IBM Corporation Optimization Subroutine Library, containing solvers for GAMS LP, and MIP model types. *Note as of early 2004 IBM discontinued marketing of OSL*. OSL offers several algorithms for solving LP problems: a primal simplex method (the default), a dual simplex method, and three interior point methods: primal, primal-dual and primal-dual predictor-corrector. For network problems there is a network solver. The MIP solver is a branch and bound with cuts approach. OSL can solve LP, MIP, and RMIP model types. The solver manual is in OSL.pdf. A variant for stochastic programs is also available in the form of OSLSE. IBM discontinued development of OSL some time ago.

There are 2 alternative versions.

OSL₃

OSLSE

OSL1 and OSL2 are older and now discontinued versions.

3.4.3.3.44.1 OSL3

OSL3 is a version using the OSL3 libraries from IBM.

3.4.3.3.44.2 OSLSE

OSLSE is a decomposition solver for stochastic linear programs. It allows the user to formulate the deterministic equivalent stochastic program using general GAMS syntax and to pass this on to the solver without having to be concerned with the programming details of such a task. The stochastic programming features are discussed in the OSLSE.pdf solver manual.

3.4.3.3.45 PATH

PATH is a MCP, CNS and NLP solver developed by M. Ferris, S. Dirkse and T. Munson at the University of Wisconsin. For MCP and CNS problems, PATH uses a generalization of Newton's method plus a linearization solved using a code related to Lemke's method. PATH can be used to solve MCP and CNS model types. The solver manual on PATH is found on PATH.pdf and additional details can be found on http://www.cs.wisc.edu/cpnet/.

There are 2 variants on PATH.

PATHC PATHNLP

3.4.3.3.45.1 PATHC

PATHC is the latest version of PATH and is the one used when the solver named PATH is invoked.

3.4.3.3.45.2 PATHNLP

PATHNLP is a variant of PATH that can solve LP and NLP model types. Essentially, it automatically reformulates an NLP or LP problem as a complementarity problem and solves this using PATH. PATH then uses second order information in the solution of the model, which can result in greater solution efficiency. In addition, the marginal values are sometimes more exact than those provided by first-order methods. This approach can work better than other solvers on large, sparse models with many nonlinear variables and degrees of freedom. In these cases, the superbasics limit of other NLP codes can limit their effectiveness. PATHNLP solver allows the solution of certain previously unsolvable models (e.g. maximum entropy models). PATHNLP can be used with LP, RMIP, NLP, and RMINLP model types. The PATHNLP solver manual is essentially the PATH manual PATH.pdf but additional undocumented options exist. The solver manual is PATHNLP.pdf.

3.4.3.3.45.3 PATHOLD

PATHOLD is an older, now discontinued, version of PATH.

3.4.3.3.46 SBB

SBB is a solver for mixed integer nonlinear programming models developed by M. Bussieck of GAMS and A. Drud of ARKI Consulting & Development. It combines the branch and bound method known from mixed integer linear programming and some of the standard NLP solvers already supported by GAMS. Currently, SBB can use

CONOPT CONOPT2 MINOS PATHNLP SNOPT

as solvers for sub-models. SBB supports binary, integer, semicont, semiint, SOS1 and SOS2 variables. SBB employs a branch and bound algorithmic approach. SBB will solve MINLP model types. The solver manual is on SBB.pdf.

3.4.3.3.47 SCENRED

SCENRED is a tool for the reduction of scenarios in a stochastic programs setting. SCENRED reduces the random scenario set determining a scenario subset of prescribed cardinality or accuracy and assigns optimal probabilities to the preserved scenarios. The reduced problem is then solved by a deterministic optimization algorithm using the GAMS solvers. The solver manual is on <a href="scenariosce

3.4.3.3.48 SNOPT

SNOPT is a NLP solver developed by P. Gill University of California, San Diego along with W. Murray, and M. Saunders at Stanford University. SNOPT is suitable for large nonlinearly constrained problems with a modest number of degrees of freedom. SNOPT implements a sequential programming algorithm that uses a smooth augmented Lagrangian merit function and makes explicit provision for infeasibility in the original problem and in the quadratic programming sub-problems. SNOPT can solve LP, RMIP, NLP, DNLP, and RMINLP model types. The solver manual is on **SNOPT.pdf**.

3.4.3.3.49 XA

XA is a optimizer for solving linear, and mixed-integer problems developed by Sunset Software Technology http://www.sunsetsoft.com/. XA contains a modified primal simplex algorithm, a dual simplex algorithm, and an interior point barrier algorithm. For problems with integer variables, XA uses a branch and bound algorithm (with cuts) and supports specially ordered set variables SOS1, SOS2 as well as semi-continuous and semi-integer variables. XA solves LP, MIP and RMIP model types. The solver manual for XA is on XA.pdf.

An additional variant of XA exists.

3.4.3.3.49.1 XAPAR

XAPAR is a parallel processor version of XA.

3.4.3.3.50 XPRESS

XPRESS is the XPRESS-MP Optimization Subroutine Library developed by <u>Dash Optimization</u> and integrates a simplex-based LP solver, a MIP module, a barrier module implementing an interior point algorithm for LP problems and a quadratic algorithm. XPRESS solves LP, MIP, QCP, RQCP, MIQCP and RMIP model types. QCP problems are limited to those with quadratic objectives. The solver manual for XPRESS is on <u>XPRESS.pdf</u>.

A free bare bones versions is available as **COINXPRESS**.

3.4.3.3.51 ZOOM

ZOOM is an older MIP solver that was developed by R. Marsten, which is still part of the GAMS system but is no longer available for purchase. It is not as capable or efficient as the other available solvers. No current solver manual is available.

3.4.3.4 Choosing a solver

GAMS offers a number of choices to solve a model and the user may switch solvers at their discretion providing they have appropriate licenses. Mechanically, there are several ways to switch as discussed in the <u>Variables</u>, <u>Equations</u>, <u>Models and Solves</u> chapter.

3.5 Standard Output

The standard output from GAMS contains many components. Here I discuss standard and optional components of the output file as well as error messages. I will also cover procedures for controlling the amount of output produced.

This chapter does not cover the output that can be generated by the user through Display or Put statements. Those topics are covered in the <u>Improving Output via Report Writing</u> and in <u>Output via Put Commands</u> chapters.

Where is my output? LOG and LST files
GAMS phases and output generated
Compilation phase output
Execution output
Output produced by a solve statement
Managing output pages
Managing output volume
Adding slack variables to the output
Sending messages to the LOG file

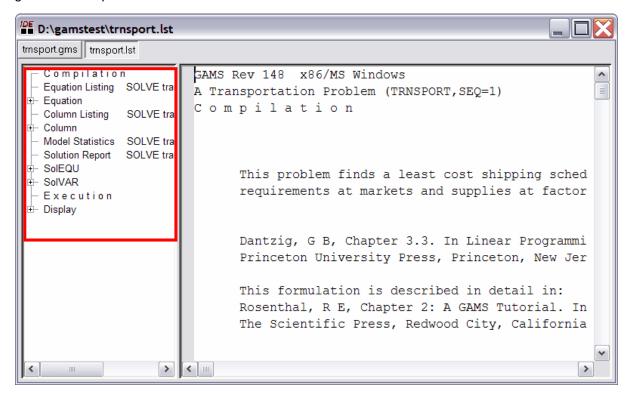
3.5.1 Where is my output? LOG and LST files

When GAMS runs an output file is automatically generated. That output file has the file extension LST. The first part of the LST file name is the first part of the name of the GAMS input file. Thus, if the file myfile.gms is the file run through GAMS the output will be on myfile.LST. This output file is an ASCII text file in the courier font that can be loaded into a text editor. GAMS also generates a LXI file (in this case myfile.LXI that contains navigation information that is used by the IDE in moving generating the navigation window that permits around the LST file.

Output also appears on the LOG file particularly if one is using the IDE. That output summarizes the run results and also can serve as a navigation aid when using the IDE. The LOG file does contain information relevant to the solution and error status. It is named using the same practice as with the LST file but the file extension is LOG i.e. myfile.LOG. It also is reproduced in the process window of the IDE.

3.5.2 Output overview and navigation

When GAMS runs it automatically opens the LST file and a navigation window as identified in the red box below. By clicking on lines in the lst file navigation window you can access program output both in general and at particular locations.



The positioning of the cursor in the LST file is determined by the type of line you click on. A list of types of lines typically in the LST file is given below and the contents of this will be defined below.

Name of Line in LST File Navigation Window	Function and Destination When Clicked.
Compilation	Jumps to top of echo print in LST file
Error Messages	Jumps to list of error messages when compilation messages incurred
Equation listing	Jumps to list of equation contents as illustrated.in the output section
Equation	Expandable allowing jump to beginning of list of contents for each individual equation block with contents as shown.in the <u>output section</u>
Variable listing	Jumps to list of variable contents as illustrated.in the output section
Variable	Expandable allowing jump to beginning of list of contents for each individual equation block with contents as shown.in the <u>output section</u>
Model statistics	Jumps to model statistics part of LST file as illustrated.in the output section
Solution Report	Jumps to model summary solution report
SolEQU	Expandable allowing jump to beginning of list of solution for each individual equation block with contents as shown.in the <u>output section</u>
SolVAR	Expandable allowing jump to beginning of list of solution for each individual variable block with contents as shown.in the <u>output section</u>
Execution	Jumps to beginning of post solve execution
Display	Expandable allowing jump to displays of specific parameters and other items

The width of the LST file navigation window is controlled by the user and can be narrowed as it has been above.

The data for this is stored in a LXI file that will be resident in your project directory with the same root as the associated LST file.

3.5.3 GAMS phases and output generated

When asked to run, GAMS passes through a program file several times. The main passes it makes are the

" Compilation phase where the LST file is written containing an echo print of the source file

possibly containing error messages, along with lists of GAMS objects, and cross reference maps.

- " Execution phase where output containing displays and execution error messages is added to the LST file.
- " Generation phase where output containing listings of equations and variables along with generation execution error messages is added to the LST file.
- " Solution phase where an external solver program deals with the model and creates output relative to the solution process is added to the LST file.
- " Post solution phase where output on the model solution and other user created displays is added to the LST file.

3.5.4 Compilation phase output

During the compilation phase GAMS lists back the original program including line numbers, incorporates a marking of and explanation of any errors detected, creates object lists and a cross reference map.

Echo print of the input file
Symbol reference map
Symbol listing
Unique element list
Unique element cross reference

3.5.4.1 Echo print of the input file

The echo print of the program is always the first part of the output file. It is just a listing of the input with lines numbers added. An echo print of the file **shortmodel.gms** follows:

```
*Example of a comment
   Comments in $On/off text are not given line numbers
 6
   SET PROCESS
                 PRODUCTION PROCESSES /makechair,maketable,makelamp/
                                       /plantcap,salecontrct/;
 7
       RESOURCE TYPES OF RESOURCES
                                  PRODUCT PRICES BY PROCESS
   PARAMETER PRICE(PROCESS)
9
                  /makechair 6.5 ,maketable 3, makelamp 0.5/
10
              Yield(process) yields per unit of the process
11
                  /Makechair 2
                                 ,maketable 6 ,makelamp 3/
12
            PRODCOST (PROCESS)
                                  COST BY PROCESS
13
                  /Makechair 10 ,Maketable 6, Makelamp 1/
14
            RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
15
                 /plantcap 10 ,salecontrct 3/;
16
   TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
17
                       Makechair
                                   Maketable Makelamp
                          3
                                     2
                                                1.1
18
        plantcap
19
                          1
                                    -1;
         salecontrct
   POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
20
21
   VARIABLES
                       PROFIT
                                           TOTALPROFIT;
22
   EQUATIONS
                       OBJT OBJECTIVE FUNCTION ( PROFIT )
23
                       AVAILABLE (RESOURCE) RESOURCES AVAILABLE ;
                       SUM(PROCESS,(PRICE(PROCESS)*yield(process)
   OBJT.. PROFIT=E=
```

```
-PRODCOST(PROCESS))*PRODUCTION(PROCESS));

26 AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)

27 *PRODUCTION(PROCESS)) =L= RESORAVAIL(RESOURCE);

28 MODEL RESALLOC /ALL/;

29 SOLVE RESALLOC USING LP MAXIMIZING PROFIT;

34 display solprod;
```

Notes:

- The line number refers to the input file physical line number of each statement starting with line 1.

 However, this is not true if other files are incorporated using the commands for file inclusion or saves and restarts. In those cases the line numbers are sequential starting from 1 in the first file with line numbers added at points of inclusion for the full file.
- " Some lines are left out of the LST file echo print. In particular, any <u>\$directives</u> inserted in the source file are not listed even though the line number count is advanced for their presence. These will only be listed if a directive to list them is enabled (<u>\$Ondollar</u>), or if they contain errors. Thus, since in the <u>shortmodel.gms</u> example the source file has a \$ command in line 1 then the above listing begins with line <u>2</u>. <u>\$Offdollar</u> stops echo print of dollar command options in LST file.
- " GAMS does not echo back line numbers for entries enclosed in <u>\$\text{\$\text{\$0}}\$ Ontext and \$\text{\$\text{\$0}}\$ Offtext. Thus, since the <u>shortmodel.gms</u> example source file contains such commands in lines 3 and 5 with comments inserted between (line 4) the LST file contains the comment in the echo print output but the line numbers are suppressed and the dollar commands skipped resulting in the line numbering skipping from line **2** to line **6**.</u>
- The <u>\$Offlisting</u> directive will turn off the echo print of any lines appearing after it in the input file and <u>\$Onlisting</u> will turn the echo print back on. Thus, since <u>shortmodel.gms</u> has such commands in line 30 and 33, the line numbers skip from line **29** to line **34** and the lines in between are not shown.
- " Lines in the echo print can be caused to be double spaced using <u>\$double</u> and then reset to single spacing using <u>\$single</u>.
- The echo print can be caused to be in all upper case using <u>\$Onupper</u>. This can be subsequently stopped using <u>\$Offupper</u>.
- " Include files are ordinarily copied into the echo print but can be suppressed using <u>\$Offinclude</u>. They can be subsequently reactivated using <u>\$Oninclude</u>.

3.5.4.1.1 Compilation phase error messages

During the compilation phase GAMS carefully checks the input file for consistency with GAMS syntax and semantics. In turn, GAMS provides feedback and suggestions about how to correct errors or avoid ambiguities as discussed in the Compiler Errors chapter.

Several hundred different types of errors can be detected during compilation. Most of the errors will be caused by simple mistakes: forgetting to declare an identifier, putting indices in the wrong order, leaving out a necessary semicolon, or misspelling a label. For errors that are not caused by mistakes, the explanatory error message text will help you diagnose the problem and correct it as shown in the Compiler Errors chapter.

When a compilation error is discovered a line is inserted in the echo print marked with four asterisks '****'. Also in that line a \$-symbol is inserted followed by a number which cross references to a list of error conditions followed by a brief explanation of the nature of the error. This \$ is inserted immediately below the place in the line where the error arose (usually to the right). If more than one error is encountered on a line the \$-signs may be suppressed and error numbers squeezed together. GAMS will not list more than 10 errors on any one line. The IDE also provides help in locating errors as discussed in the GAMS Usage chapter.

When errors are present, the LST file contains a list of all the different types of errors encountered by

error number just after the end of the echo print listing. That list which includes a description of the probable cause of each error. The error messages are generally self-explanatory and will not be listed here. However, I do provide a list of the most common ones and their cause in the Compiler Errors chapter. These messages can be repositioned as discussed below.

Example:

The example **shorterr.gms** illustrates the general reporting format for compiler errors. The part of shorterr.LST relevant to errors is:

```
6
      SET PROCESS
                    PRODUCTION PROCESSES /makechair,maketable,makelamp/
   7
          RESOURCE TYPES OF RESOURCES
                                          /plantcap, salecontrct/;
                                     PRODUCT PRICES BY PROCESS
   8
     PARAMETER PRICE(PROCESS)
   9
                    /makechair 6.5 ,maketable 3, makelamp 0.5/
  10
                Yield(process) yields per unit of the process
  11
                    /Makechair 2
                                    ,maketable 6 ,makelamp 3/
  12
              PRODCOST (PROCESS)
                                     COST BY PROCESS
  13
                    /Makechair 10
                                    ,Maketable 6, Makelamp 1/
  14
              RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
  15
                   /plantcap 10 ,salecontrct 3/;
      TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
  16
                                     Maketable Makelamp
  17
                         Makechair
  18
                            3
                                        2
                                                   1.1
           plantcap
  19
           salecontrct
                            1
                                       -1:
  20
      POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
      VARIABLES
  21
                         PROFIT
                                              TOTALPROFIT;
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
  22
     EQUATIONS
  23
                         AVAILABLE(RESOURCE) RESOURCES AVAILABLE
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
  24
      OBJT.. PROFIT=E=
          $96
                                      $2
                                           $195
                                                     $96
                              -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
  25
***
                              $409
      AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
  26
  27
                       *PRODUCTION(PROCESS))
                                               =L= RESORAVAIL(RESOURCE);
     MODEL RESALLOC /ALL/;
  28
  29
      SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
 ***
  32
      solprod(PROCESS) = PRODUCTION.1(PROCESS);
                                    $141
  34
     display solprod;
Error Messages
    Identifier expected
    Blank needed between identifier and text
       (-or- illegal character in identifier)
       (-or- check for missing ';' on previous line)
141 Symbol neither initialized nor assigned
        A wild shot: You may have spurious commas in the explanatory
        text of a declaration. Check symbol reference list.
195
     Symbol redefined with a different type
     Solve statement not checked because of previous errors
```

Notes:

- " The lines containing the **** mark the errors encountered and also contain numbered error message references.
- " The \$ insertions cross reference the error messages to the listing of descriptions of the conditions at the end of the echo print while also indicating the placement of the error in the input file. In particular the lines

```
23 AVAILABLE(RESOURCE) RESOURCES AVAILABLE
24 OBJT. PROFIT=E= SUM(PROCESS,(PRICE(PROCESS)*yield(process)

**** $96 $2 $195 $96
```

show that error 96 has occurred in line 24

```
Blank needed between identifier and text
(-or- illegal character in identifier)
  (-or- check for missing ';' on previous line)
```

at the position of the \$ markers. The first error \$96 occurs at the position of the .. in the line above and the associated message shows GAMS is expecting something different. In this case the problem arises because of the line before as the third line of the error message suggests. Namely the line before was not ended with a semicolon.

The example shows one of the common findings when dealing with compilation errors. Namely one error typically proliferates throughout the code causing may other errors. In this case the only error in the code is the omission of a semicolon () at the end of line 23.

```
23 AVAILABLE(RESOURCE) RESOURCES
```

Typically many more compilation errors are marked than truly exist and can often be traced back to just one specific omission or error in the GAMS input.

- " The almost certain proliferation of errors caused by early errors in the GAMS program means it is always advisable to check carefully from the top of the echo print finding and repairing the cause of the first few errors in the code if one can figure them out then rerunning.
- " The example also shows an error may not be detected until the statement following its occurrence, where it may produce a number of error conditions with baffling explanations.
- " One very common error is the omission of a semi colon.
- One can insert their own error messages using <u>\$abort</u> or <u>\$error</u>. The **** marker can be changed using <u>\$Stars</u>.

3.5.4.1.1.1 Repositioning error messages

It is possible to reposition where the explanation of the errors appears. In particular, the explanation location can be altered so the error messages appear just below the place the error is found mixed in with the source listing. This is done by using the option errmsg=1 in the GAMS command line. This can be imposed in a couple of ways.

" One can call GAMS with the command line parameter errmsg=1

```
gams mymodel errmsg=1
```

When using the IDE this is placed in the GAMS command box in the upper right hand corner as discussed in the <u>Gamside</u> chapter or if wanted for all models in the file option choice under the execute tab in the box for additional GAMS parameters.

" One can alter the system level defaults as discussed in the <u>Customizing GAMS chapter</u> by entering this line in the file gmsprm95.txt on basic windows machines. That file is called gmsprmnt.txt on NT machines and gmsprmun.txt on Unix/Linux machines. The resultant file looks something like

```
***********

* GAMS 2.50 Default Parameterfile for Windows NT

* Gams Development Corp.

* Date: 20 Mar, 1998

************

* entries required by CMEX, put in by gams.exe:

* SYSDIR

* SCRDIR

* SCRIPTNEXT

* INPUT

errmsg=1

ps=9999

optfile=1
```

In turn, the output looks like the following

```
SET PROCES
                   PRODUCTION PROCESSES /makechair,maketable,makelamp/
  7
         RESOURCE TYPES OF RESOURCES
                                         /plantcap, salecontrct/;
                                    PRODUCT PRICES BY PROCESS
  8
    PARAMETER PRICE(PROCESS)
                            $120
**** 120
         Unknown identifier entered as set
  9
                    /makechair 6.5 ,maketable 3, makelamp 0.5/
 10
              PRODCOST (PROCESS)
                                    COST BY PROCESS
 11
                    /Makechair 10 ,Maketable 6, Makelamp 1/
----
                             $361
**** 361 Values for domain 1 are unknown - no checking possible
              RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
 12
                   /plantcap 10 ,salecontrct 3/;
 13
     TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
****
**** 362 Values for domain 2 are unknown - no checking possible
 15
                         Makechair
                                     Maketable Makelamp
 16
                            3
                                       2
                                                  1.1
          plantcap
 17
                                      -1:
           salecontrct
 18 POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
     VARIABLES
                         PROFIT
 19
                                             TOTALPROFIT;
 20
     EQUATIONS
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
 21
                         AVAILABLE (RESOURCE) RESOURCES AVAILABLE;
 22 OBJT.. PROFIT=E=
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
```

**** 140 Unknown symbol

\$140

3.5.4.2 Symbol reference map

The next part of the GAMS output is the symbol cross reference map. This lists the named items (Sets, Parameters, Variables, Equations, Models, Files, Acronyms) in alphabetical order, identifies them as to type, shows the line numbers where the symbols appear, and classifies each appearance.

The symbol reference map for the **shortmodel.gms** example is

SYMBOL	TYPE	REFERENCES					
AVAILABLE	EQU	declared	23	defined	26	impl-asn	29
		ref	28				
OBJT	EQU	declared	22	defined	24	impl-asn	29
		ref	28				
ite	ACRNM	declared	36	defined	36		
PRICE	PARAM	declared	8	defined	9	ref	24
PROCESS	SET	declared	6	defined	6	ref	8
		10	12	16	20	2*24	2*25
		26	27	control	24	26	
PRODCOST	PARAM	declared	12	defined	13	ref	25
PRODUCTION	VAR	declared	20	impl-asn	29	ref	25
		27					
PROFIT	VAR	declared	21	impl-asn	29	ref	24
		29					
putfile	FILE	declared	37	defined	38		
RESALLOC	MODEL	declared	28	defined	28	impl-asn	29
		ref	29				
RESORAVAIL	PARAM	declared	14	defined	15	ref	27
RESOURCE	SET	declared	7	defined	7	ref	14
		16	23	26	27	control	26
RESOURUSE	PARAM	declared	16	defined	16	ref	26
solprod	PARAM	ref	34	38			
Yield	PARAM	declared	10	defined	11	ref	24

The symbol column is an all inclusive alphabetical list of **all named items** in the GAMS program. The type column gives a categorical classification of the basic nature of the symbol using abbreviation codes as follows

<u>TYPE</u>	Type of GAMS item
ACRNM	Acronym
EQU	Equation
FILE	Put file
MODEL	Model
PARAM	Parameter (also Table, Scalar)
SET	Set
VAR	Variable

The symbol map also contains a line number indexed list of references to the items, grouped by type of reference which are abbreviated as below

Reference	Description
DECLARED	This identifies lines where the named item is declared in a Set, Parameter, Table, Scalar, Variable, Equation, Acronym, File or Model command. This will be the first appearance.
DEFINED	This identifies the line number where explicit data are entered (in a table or a data list between slashes) or in the case of an equation where the specification begins.
ASSIGNED	This identifies lines where this item has data put into it by being on the left hand side of an assignment statement.
IMPL-ASN	This identifies lines where an equation or variable has data put into it by the results of a solve statement.
CONTROL	This identifies lines where this set is used as the driving index either in an assignment, equation, loop or other indexed operation (sum, prod, smin or smax).
REF	This identifies lines where this item is used either on the right hand side of an assignment, in a display, in an equation, in a model, in a put statement or in a solve statement.

Notes:

- " The symbol cross reference map does not always appear. In particular, it is suppressed by default in the IDE and, if desired, needs to be requested by using the command 6.
- " In GAMS Dos and Unix the reference map always appears and if one wishes to suppress it one uses \$Offsymxref.
- " The reference map is often large and not always useful given the capabilities of today's text editors. It is usually suppressed in most models (with <u>\$Offsymxref</u>).
- " This map can be useful in model development, documentation preparation, and to make sure you do not have items that are present but never used (insuring all items have ref, impl-asn, or control entries present).

3.5.4.3 Symbol listing

The next output item is called the "symbol listing" and contains a classified list of all the named items along with their explanatory text. The classification is by the main object types (Sets, Parameters, Equations, Variables, and Models) is a useful way of obtaining information on item definitions provided explanatory names and explanatory text has been used as argued in the Writing Models and Good Modeling Practices chapter.

The symbol listing for the **shortmodel.gms** example is

SETS

PROCESS PRODUCTION PROCESSES
RESOURCE TYPES OF RESOURCES

ACRONYMS

ite test an acronym

PARAMETERS

PRICE PRODUCT PRICES BY PROCESS

PRODCOST COST BY PROCESS
RESORAVAIL RESOURCE AVAILABLITY

RESOURUSE RESOURCE USAGE

solprod report of production

Yield yields per unit of the process

VARIABLES

PRODUCTION ITEMS PRODUCED BY PROCESS

PROFIT TOTALPROFIT

EQUATIONS

AVAILABLE RESOURCES AVAILABLE

OBJT OBJECTIVE FUNCTION (PROFIT)

MODELS

RESALLOC

FILES

putfile test a file statement

Notes:

- " The symbol list does not always appear. In particular, it is suppressed in the IDE and, if desired, needs to be requested by using the command <u>\$Onsymlist</u>.
- " In GAMS runs outside the IDE the symbol list always appears and if one wishes to suppress it one uses \$Offsymlist.
- " The symbol list is useful in model comprehension and documentation preparation.
- The capitalization in the symbol list is controlled by the rules explained in the <u>Rules for Item</u> Capitalization and Ordering chapter.
- " Again long explanatory names and explanatory text really improve the utility of this list (see the Writing Models and Good Modeling Practices chapter for more on this point).

3.5.4.4 Unique element list

The next output item is the "Unique Element List" which contains a list of all set element known to the GAMS program in the order and capitalization style in which they will appear in the output. All unique elements are first listed in the entry order (as discussed in the Rules for Item Capitalization and

Ordering chapter) and then in sorted order.

The lists for the **shortmodel.gms** example are:

```
Unique Elements in Entry Order
1 makechair maketable makelamp plantcap salecontrct
Unique Elements in Sorted Order
1 makechair makelamp maketable plantcap salecontrct
```

Notes:

- " The unique element list does not appear unless requested. If desired, it needs to be requested by using the command \$Onuellist. \$Offuellist removes the unique element listing from LST file.
- The capitalization and order of the UELs in the list and in all GAMS output is controlled by the rules explained in the Rules for Item Capitalization and Ordering chapter.
- " The UEL list is probably only useful to check capitalization and ordering in an effort to improve output appearance and make sure nothing is omitted.

3.5.4.5 Unique element cross reference

The next output item is the unique element cross reference map that identifies the line numbers where all unique set elements in the GAMS program are declared and referenced.

ELEMENT	REFERENCES						
makechair	declared	6	ref	9	11	13	17
makelamp	declared	6	ref	9	11	13	17
maketable	declared	6	ref	9	11	13	17
plantcap	declared	7	ref	15	18		
salecontrct	declared	7	ref	15	19		

Notes:

- " The declared entry shows the first place the name appears.
- " The ref entry shows where the set element is used.
- " The UEL map is probably only useful to make sure nothing is omitted and to make sure you do not have items that are present but never used (insuring all items have ref entries present).
- " The capitalization of the UEL's in the map and in all GAMS output is controlled by the rules explained in the Rules for Ordering and Capitalization chapter.
- The unique element cross reference map does not appear unless requested. If desired, it needs to be requested by using the command <u>\$Onuelxref</u>. <u>\$Offuelxref</u> removes unique element cross reference from LST file.

3.5.5 Execution output

GAMS provides output to the LST file while executing (performing data manipulations) from display statements and execution errors. Only brief discussion of displays are presented here. More coverage is given in the Report writing chapter.

Display output

Execution error output

Symptoms of the presence of an execution error

3.5.5.1 Display output

Users can employ display to create an entry in the LST file with the nonzero data for program items. The output from the display statement on line 34 for the shortmodel.gms example is shown below. The format of the display statement output can be altered as discussed in the Report writing chapter.

```
--- 34 PARAMETER solprod report of production maketable 5.000
```

3.5.5.2 Execution error output

If errors are detected because of illegal data operations, GAMS will generate error messages. During GAMS usage one can encounter execution errors.

Generally these occur either during GAMS execution due to GAMS limits or math problems and are marked in the LST file with ****. The <u>Fixing Execution Errors</u> chapter shows how to find and fix these.

3.5.5.3 Symptoms of the presence of an execution error

When a job runs and execution errors are present the first indication is in the contents of the run summary sent to the screen, the LOG file and the IDE process window. For the example executcl.gms the LOG file appears as follows

```
--- Starting compilation
--- EXECUTCL.GMS(12) 1 Mb
--- Starting execution
--- EXECUTCL.GMS(11) 1 Mb 1 Error

*** Exec Error 10 at line 11
    Illegal arguments in ** operation
--- EXECUTCL.GMS(11) 1 Mb 2 Errors

*** Exec Error 0 at line 11
    Division by zero
--- EXECUTCL.GMS(12) 1 Mb 2 Errors

*** Status: Execution error(s)
```

showing the presence of two types of execution errors. The <u>Fixing Execution Errors</u> chapter shows how to find and fix these.

3.5.6 Output produced by a solve statement

When a Solve statement is executed another set of output is included in the LST file. This consists of a model generation error listing, equation listing, variable listing, model characteristics statistics output, model generation time report, solve summary report, solver report, and a variable and equation solution listing.

Model generation error listing

Equation listing
Variable listing
Model characteristics statistics
Model generation time
Solve summary
The variable and equation solution listing
Ranging analysis
Final execution summary
Report summary
File summary

3.5.6.1 Model generation error listing

The GAMS output next contains execution errors found during model generation. These are numerical calculation or model structure errors. The <u>Fixing Execution Errors</u> chapter shows how to find and fix these.

Numerical calculation errors involve improper exponentiation (such as raising a negative number to a real power), logs of negative numbers, or division by zero. Model structure errors involve equations improperly set up i.e. ones that are inherently infeasible or the wrong solver is being used.

Discovery of execution errors is sometimes very straight forward, but can, at other times, be fairly involved. Namely an error in the middle of a multi-dimensional equation block and/or in a multi-dimensional equation term within a block, can be difficult. The most practical way of finding such errors is to use the LIMROW/LIMCOL option commands.

Consider the example **executmd.gms**.

```
sets elems /s1*s25/
parameter data1(elems)
                         data to be exponentiated
          datadiv(elems) divisors
          datamult(elems)
                              x limits;
data1(elems)=1;
data1("s20")=-1;
datadiv(elems)=1;
datadiv("s21")=0;
datamult(elems)=1;
datamult("s22")=0;
positive variables x(elems) variables
variables obj;
equations objr
                       objective with bad exponentiation
           xlim(elems) constraints with bad divisor
nonlin
             nonlinear constrint in LP;
objr.. obj=e=sum(elems,data1(elems)**2.1*x(elems));
xlim(elems).. datamult(elems)/datadiv(elems)*x(elems)=e=1;
nonlin..
             sum(elems,sqr(x(elems)))e=1;
model executerr /all/
option limrow=30; option limcol=30;
solve executerr using lp maximizing obj;
```

When this is run through GAMS I find execution errors where the LOG file contains

```
--- Generating model EXECUTERR
```

```
--- EXECUTMD.GMS(16) 134 Kb

*** ExecError 10 at Line 16
    ILLEGAL ARGUMENTS IN ** OPERATION

--- EXECUTMD.GMS(17) 134 Kb 1 Errors

*** ExecError 0 at Line 17
    DIVISION BY ZERO

*** ExecError 28 at Line 17
    EQUATION INFEASIBLE DUE TO RHS VALUE

--- EXECUTMD.GMS(20) 134 Kb 3 Errors

*** SOLVE aborted

*** Status: Execution error(s)
```

and the LST file

```
**** EXECUTION ERROR 10 AT LINE 16 .. ILLEGAL ARGUMENTS IN ** OPERATION

---- OBJR === objective with bad exponentiation

OBJR.. - X(s1) - X(s2) - X(s3) - X(s4) - X(s5) - X(s6) - X(s7) - X(s8)
- X(s9) - X(s10) - X(s11) - X(s12) - X(s13) - X(s14) - X(s15) - X(s16)
- X(s17) - X(s18) - X(s19) + UNDF*X(s20) - X(s21) - X(s22) - X(s23)
- X(s24) - X(s25) + OBJ === UNDF ; (LHS = UNDF, INFES = UNDF ***)

**** EXECUTION ERROR 0 AT LINE 17 .. DIVISION BY ZERO

**** EXECUTION ERROR 28 AT LINE 17 .. EQUATION INFEASIBLE DUE TO RHS VALUE

**** INFEASIBLE EQUATIONS ...

---- XLIM === constraints with bad divisor

XLIM(s22).. 0 === 1 ; (LHS = 0, INFES = 1 ***)
```

In this example there are execution errors:

- " in the objective function for the "S20" element where the code is exponentiating a negative constant to a real power (because of the assignment in line 9);
- " in the XLIM "S22" constraint where the code is setting zero equal to one which results in an infeasible constraint (because of the assignment in line 15).
- in the XLIM constraint associated with element "S21" where the code is dividing by zero (because of the assignment in line 11); but this example does not at first display the divide by zero error. To get it you have to fix the infeasibility and run again. Then you get

```
XLIM(s21).. UNDF*X(s21) =E= UNDF ; (LHS = UNDF, INFES = UNDF ***)
```

3.5.6.2 Equation listing

The next output item is the equation listing, which is marked with that subtitle on the output file and is controlled by Option Limrow. Once you succeed in building an input file devoid of compilation errors, GAMS is able to generate a model. The question remains -- and only you can answer it -- does GAMS

generate the model you intended? The equation listing is a device for studying this extremely important question (as are many of the features of GAMSCHK). This component of the LST file shows specific equations generated within the model when the current values of the sets and parameters are plugged into the general algebraic form of the model. For the shortmodel.gms example it is

Notes:

- " The equation listing shows the cases of each constraint, variables that appear, numerical values of the individual coefficients and the equation type.
- " The constant term on the right-hand-side value collapses all constants in the equation with appropriate sign alterations.
- The equation listing for each equation block is set off with four dashes ---- to facilitate mechanical searching.
- " The coefficients are shown with four decimal places if needed, but trailing zeroes following the decimal point are suppressed. E-format is used to prevent small numbers being displayed as zero and to allow large numbers.
- " The default output is a maximum of three index cases for each equation block. To change the default, insert an option statement prior to the solve statement: option limrow = r; where r is the desired number of equation cases in a block to be displayed. Equations that are infeasible at the starting point are marked with three asterisks (***) as in the NLP listing just below.
- " The order in which the equations and equation cases are listed depends on the form of the model
 statement. If /all/ was used then the order is determined by the entry order of the equations and the
 placement of set elements in the unique element list as discussed in the Rules for Item Capitalization and Ordering chapter. On the other hand if the equations are explicitly listed in the model statement, then the listing will be in the order in that list with elements listed according to the unique element list.
- " Nonlinear terms are also included here but are marked and are local evaluations. Namely, nonlinear coefficients are enclosed in parentheses, and the value of the coefficient depends on the level attributes (.I values) of the variables. The listing shows the partial derivative of each variable evaluated at their current level values and there is an implicit unlisted constant involved with the function evaluations. For the example simpnlp.gms with the equation

Eq1..
$$2*sqr(x)*power(y,3) + 5*x - 1.5/y = e = 2;$$

At the starting point

$$x.1 = 2; y.1 = 3;$$

The equation listing contains

```
Eq1.. (221)*x + (216.1667)*y = 2= ; (lhs = 225.5 ***)
```

For further discussion see the NLP and MCP chapter.

3.5.6.3 Variable listing

The next output section is the variable listing and is controlled by <u>option Limcol</u>. This lists the individual coefficients for each variable. For the **shortmodel.gms** example it is

```
--- PRODUCTION ITEMS PRODUCED BY PROCESS
PRODUCTION(makechair)
                   (.LO, .L, .UP = 0, 0, +INF)
       -3
                OBJT
        3
                AVAILABLE(plantcap)
        1
                AVAILABLE(salecontrct)
PRODUCTION(maketable)
                (.LO, .L, .UP = 0, 0, +INF)
      -12
        2
                AVAILABLE(plantcap)
       -1
                AVAILABLE(salecontrct)
PRODUCTION (makelamp)
                (.LO, .L, .UP = 0, 0, +INF)
       -0.5
        1.1
                AVAILABLE(plantcap)
---- PROFIT TOTALPROFIT
PROFIT
                (.LO, .L, .UP = -INF, 0, +INF)
        1
                OBJT
```

Notes:

- " The variable listing shows each case of each variable including the equations in which appears, and the numerical values of the individual coefficients.
- " The listing also shows the lower bound (.lo), upper bound (.up) and current level (.l) values for each variable.
- " The listing for each variable block is set off with four dashes ---- to facilitate mechanical searching.
- " The numerical entries are formatted with up to four decimal places if needed, but trailing zeroes following the decimal point are suppressed. E-format is used to prevent small numbers being displayed as zero and to allow display of large numbers.
- " The default output is a maximum of three set index cases for each generic variable. To change the default, insert an option statement prior to the solve statement: option limcol = r; where r is the desired number of variable cases to be displayed under each variable block.
- The order in which the variable cases and the variable blocks are listed is determined by the entry order of the variables and the placement of set elements in the unique element list as discussed in the Rules for

Item Capitalization and Ordering chapter.

" Nonlinear terms are included here but are marked. Namely, nonlinear coefficients are enclosed in parentheses, and the value of the coefficient depends on the activity levels (.I values) of the variables. The listing shows the partial derivative of each variable evaluated at their current level value attribute and there is an implicit unlisted constant involved with the function evaluations. For the example simpnlp.gms with the equation

Eq1..
$$2*sqr(x)*power(y,3) + 5*x - 1.5/y = e = 2;$$

At the starting point

$$x.1 = 2; y.1 = 3;$$

The variable listing contains

```
---- x
x
(.LO, .L, .UP = -INF, 2, 10)
(221) eq1
---- y
y
(.LO, .L, .UP = -INF, 3, 10)
(216.1667) eq1
```

3.5.6.4 Model characteristics statistics

The next item of output is the model size statistics. For the **shortmodel.gms** example it is

MODEL STATISTICS

BLOCKS OF EQUATIONS	2	SINGLE EQUATIONS	3
BLOCKS OF VARIABLES	2	SINGLE VARIABLES	4
NONZERO ELEMENTS	9		

While for the example **simpnlp.gms** it is

MODEL STATISTICS

BLOCKS OF EQUATIONS	1	SINGLE EQUATIONS	1
BLOCKS OF VARIABLES	2	SINGLE VARIABLES	2
NONZERO ELEMENTS	2	NON LINEAR N-Z	2
DERIVATIVE POOL	6	CONSTANT POOL	11
CODE LENGTH	54		

This output provides details on the size and nonlinearly of the model.

The block counts refer to GAMS equations and variables, the single counts to individual rows and columns in the problem generated. The NONZERO ELEMENTS entry refers to the number of nonzero coefficients in the problem matrix.

There are several entries that provide additional information about nonlinear models.

- " The NON LINEAR N-Z entry refers to the number of nonlinear coefficient entries in the model.
- " The CODE LENGTH entry reports on the complexity of the nonlinearly of the model and is really telling how much code GAMS passes to the nonlinear solver which describes all the nonlinear terms in the model.
- " The DERIVATIVE POOL and CONSTANT POOL provide more information about the nonlinear information passed to the nonlinear solver.

3.5.6.5 Model generation time

GAMS reports CPU or clock time usage and memory usage are next as follows

GENERATION TIME = 0.010 SECONDS 1.4 Mb WIN200-121

The generation time is the time used since compilation finished. This includes the time spent in generating the model. The measurement units are ordinary clock time on personal computers, and central processor usage (cpu) time on other machines. Memory use is given in megabytes.

3.5.6.6 Solve summary

The next piece of output contains details about the solution process. It is divided into two parts, the first being common to all solvers, and the second being specific to a particular one.

3.5.6.6.1 Common solver report

The section of the solve summary that is common for all solvers is shown below.

		SOL	J E	s	U	м м	A	R	Y		
	MODEL TYPE SOLVER	RESALLO LP BDMLP	2			OBJI DIRI FROI	ECT	'IC	N	PROFIT MAXIMIZE 29	3
**** ****	SOLVER S			NORMAI OPTIM		COMP	LET	'IC	N		
****	OBJECTIV	VE VALUE				60	0.0	00	0		
	OURCE USA RATION CO	-			2	0.070 2	0			1000.000 0000	

This can be found mechanically by searching for SOLVE. This has a number of parts

- " Name of the model being solved,
- " Name of the variable optimized (objective),
- " Problem type
- " Direction of optimization
- " Solver name
- " Line number where the solve statement appears.

- " An indication of the solver and model status. As discussed in the Model Attributes chapter.
- " The objective value.
- " Resource usage the amount of cpu time (in seconds) taken by the solver, as well as the time limit allowed for the solver.
- " The iteration count, and the iteration upper limit.
- " In a non linear model one also gets counts of evaluation errors providing the number of numerical errors encountered by the solver, as well as the upper limit allowed. These errors result due to numerical problems like division by 0.

3.5.6.6.2 Solver report

The next section in the LST file is the part of the solve summary that is particular to the solver program that has been used. This section normally begins with a message identifying the solver and its authors: BDMLP was used in the example here. There will also be diagnostic messages if anything unusual was detected, and specific performance details as well, some of them technical. The solver manuals will help explain these.

The solver report from the example is

```
BDMLP 1.3 Mar 21, 2001 WIN.BD.NA 20.0 056.043.039.WAT

Originally developed by
A. Brooke, A. Drud, and A. Meeraus,
World Bank, Washington, D.C., U.S.A.

Work space allocated -- 0.02 Mb

EXIT -- OPTIMAL SOLUTION FOUND.
```

In case of serious trouble, the GAMS LST file will contain additional messages printed by the solver. This may help identify the cause of the difficulty. If the solver messages do not help, a perusal of the solver manual or help from a more experienced user is recommended. This information can be standardly included by entering a line containing the statement $\underbrace{\text{Option sysout} = \text{on}}$; in the program above the solve statement.

3.5.6.7 The variable and equation solution listing

The next section of the LST file is an equation by equation then variable by variable listing of the solution returned to GAMS by the solver. Each individual equation and variable is listed by case under each block of equations and variables. The order of the equations and variables are the same as in the symbol listing described before.

--- EQU AVAILABLE RESOURCES AVAILABLE

	LOWER	LEVEL	UPPER	MARGINAL
plantcap	-INF	10.000	10.000	6.000
salecontrct	-INF	-5.000	3.000	

--- VAR PRODUCTION ITEMS PRODUCED BY PROCESS

	LOWER	LEVEL	UPPER	MARGINAL	
makechair	•	•	+INF	-15.000	
maketable	•	5.000	+INF	•	
makelamp	•	•	+INF	-6.100	
		LOWER	LEVEL	UPPER	MARGINAL
VAR PR	OFIT	-INF	60.000	+INF	•

PROFIT TOTALPROFIT

The columns associated with each entry have the following meaning,

- " Block separator ----
- " Equation or Variable identifier
- " Lower bound (.lo)
- " Level value (.l)
- " Upper bound (.up)
- " Marginal (.m)

Notes:

- " For variables the values in the lower and upper columns refer to the lower and upper bounds. For equations they are obtained from the (constant) right-hand-side value and from the relational type of the equation. These relationships are described in the Variables, Equations, Models and Solves chapter.
- The numbers are printed with fixed precision, but the values are returned within GAMS have full machine accuracy.
- " The single dots '.' represent zeros.
- " If present EPS is the GAMS extended value that means very close to but different from zero.
- " It is common to see a marginal value given as EPS, since GAMS uses the convention that marginals are zero for basic variables, and nonzero for others.
- " EPS is used with non-basic variables whose marginal values are very close to, or actually, zero, or in nonlinear problems with superbasic variables whose marginals are zero or very close to it.
- For models that are not solved to optimality, some items may additionally be marked with the following flags.

Flag	Description
Infes	The item is infeasible. This mark is made for any entry whose level value is not between the upper and lower bounds.
Nopt	The item is non-optimal. This mark is made for any non-basic entries for which the marginal sign is incorrect, or superbasic ones for which the marginal value is too large.
Unbnd	The row or column that appears to cause the problem to be unbounded.

This section of the listing file can be turned off by entering a line containing the statement option Solprint = off; in the program above the solve statement.

3.5.6.7.1 Including slacks in the output

GAMS, unlike the rest of the mathematical programming world, includes equation "levels" in its output, not slacks. An equation level for the equation $AX \le b$ is the term AX whereas a slack is b-AX. Users desiring slacks can get them by inserting the command below anywhere before the solve statement as is done in the example <u>resource.gms</u>. This is illustrated <u>later in this chapter</u>.

option solslack=1;

3.5.6.8 Ranging analysis

Some users are interested in getting ranging output in the form of LP cost and right hand side ranging results. Unfortunately, the base version of GAMS does not yield such information. The user wishing such information has two alternatives. First, one may cause the model to be repeatedly solved under a set of values for the key parameter using the procedures discussed in the Doing a Comparative Analysis with GAMS chapter but this is cumbersome if a lot of parameters are involved. Second, one can use solver dependent features of GAMS (which currently work with OSL or CPLEX) and retrieve the ranging information following the procedures discussed next. In turn the ranging information is included in the LST file and can be retrieved into a GAMS parameter.

There is a document on the GAMS web page called Sensitivity Analysis, with GAMS/CPLEX and GAMS/OSL at http://www.gams.com/docs/sensitiv.htm which gives instructions on how to get ranging analyses from the OSL or CPLEX solvers. Use of this approach requires one to implement a solver options file telling the solver to generate all possible or selected ranging information. There is also an option one can use which causes the ranging information to be saved in an auxiliary file importable by GAMS, subject to some potential small editing changes.

The steps to using this procedure are as follows

- When solving an LP type of problem make sure you are using either OSL or CPLEX as the LP solver through the solver selection procedures discussed in the <u>Variables</u>, <u>Equations</u>, <u>Models</u> <u>and Solves</u> chapter.
- II. Define an option file of one of two forms
 - ¶ If you wish all the variables and equations to be subjected to ranging then place the following lines in the option file for CPLEX

objrng all rhsrng all

or for OSL use

objrng rhsrng

¶ If you wish only selected items to be ranged enter the commands

objrng variablename1,variablename2
rhsrng equationname

in both OSL and CPLEX where variablename and equationname are named variables and

equations in your GAMS model.

- These options can be repeated to specify ranging for more than one variable or equation.
- One cannot nominate individual cases of a variable or equation.
- III. Add lines just before the solve statement that tell GAMS to activate an options file and write a dictionary file

```
transport.OptFile=1;
transport.DictFile = 4;
```

IV. One may wish to include these items in the GAMS parameter so they may be used in calculations or report writing. A file that may be included into GAMS is automatically generated if one adds a line to the options file of the form

```
rngrestart filename
```

where filename is the name of the include file.

Example:

Suppose we take the problem <u>resource.gms</u> and set it up to do include ranging analysis. To do this we add the colored lines as below between the model statement and the solve statement creating the file <u>ranging.gms</u>.

```
MODEL RESALLOC /ALL/;
option lp=cplex;

FILE OPT Cplex option file / cplex.OPT /;

PUT OPT;

PUT 'objrng all '/
    'rhsrng all '/;

PUTCLOSE OPT;

resalloc.optfile=1;

resalloc.dictfile=4;

SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
```

These lines choose the solver, write the options file using the procedure discussed in the <u>Solver Option files</u> chapter, activate the options file and write the dictionary file.

In turn the LST file output is augmented with the ranging information as follows

EQUATION NAME	LOWER	CURRENT	UPPER
OBJT	-INF	0	+INF
AVAILABLE (SMLLATHE)	95.6204	140	151.333
AVAILABLE(LRGLATHE)	83.9286	90	112.705
AVAILABLE (CARVER)	103.093	120	+INF
AVAILABLE(LABOR)	97.9317	125	175.453
VARIABLE NAME	LOWER	CURRENT	UPPER
PRODUCTION (FUNCTNORM)	-3.92507	0	27.8421

PRODUCTION (FUNCTMXSML)	-INF	0	11.2991
PRODUCTION (FUNCTMXLRG)	-INF	0	4.07934
PRODUCTION (FANCYNORM)	-4.97175	0	4.42299
PRODUCTION (FANCYMXSML)	-INF	0	8.39683
PRODUCTION (FANCYMXLRG)	-4.29115	0	14.7057
PROFIT	1.33227e-015	1	+INF

In our example adding the line

```
rngrestart rngfile.gms
```

to the options file (<u>rangeinc.gms</u>) causes the file <u>rngfile.gms</u> to be generated that contains the ranging results in parameters. These parameters are named with the variable and equation names with the letters RNG appended. They have the same basic set dependency but with an additional set (RNGLIM) added. That set is assumed to be defined by the user and has the elements lo and up for the upper and lower ranges. In this case the file looks like

```
PARAMETER OBJTRNG(RNGLIM) /
LO -INF
UP +INF
/;
PARAMETER AVAILABLERNG (RESOURCE, RNGLIM) /
SMLLATHE.LO
                      95.62037037
SMLLATHE.UP
                      151.3333333
LRGLATHE.LO
                      83.92857143
LRGLATHE.UP
                      112.7045827
CARVER.LO
                    103.0926264
CARVER.UP +INF
LABOR.LO
                   97.93170732
LABOR.UP
                   175.4526316
/;
PARAMETER PRODUCTIONRNG (PROCESS, RNGLIM) /
FUNCTNORM.LO
                      -3.925065963
FUNCTNORM, UP
                       27.84210526
FUNCTMXSML.LO -INF
                        11.29905545
FUNCTMXSML.UP
FUNCTMXLRG.LO -INF
FUNCTMXLRG. UP
                        4.079341865
FANCYNORM.LO
                      -4.971748151
FANCYNORM. UP
                       4.422993062
FANCYMXSML.LO -INF
FANCYMXSML.UP
                          8.3968312
FANCYMXLRG.LO
                       -4.291153846
FANCYMXLRG. UP
                        14.70565635
/;
PARAMETER PROFITRNG(RNGLIM) /
LO
        1.33226763e-015
UP +INF
/;
```

Notes:

The cost ranges for the variables for all but the variable maximized will always be centered on zero. This occurs because the model is of the form

```
\begin{array}{cccc} \mathtt{Max} & \mathtt{Z} & + & \mathtt{0X} \\ & \mathtt{Z} & - & \mathtt{CX} & = \mathtt{0} \\ & \mathtt{AX} & \leq & \mathtt{b} \end{array}
```

as discussed in the Quick Start Tutorial chapter.

" The parameter file of ranging results may be included immediately in the program using the GAMS to GAMS calling procedure as discussed in the <u>Links to Other Programs Including Spreadsheets</u> chapter or as implemented below (<u>rangeinc.gms</u>, <u>incmyranges.gms</u>)

```
MODEL RESALLOC /ALL/;
 option lp=cplex;
 FILE OPT
             Cplex option file / cplex.OPT /;
 PUT OPT;
$setglobal filename rngfile.gms
 PUT 'objrng all '/
     'rhsrng all '/
     'rngrestart %filename%'/;
 PUTCLOSE OPT;
 resalloc.optfile=1;
 resalloc.dictfile=4;
 SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
Set rnglim /lo,up/;
PARAMETER OBJTRNG(RNGLIM)
PARAMETER AVAILABLERNG(RESOURCE, RNGLIM)
PARAMETER PRODUCTIONRNG(PROCESS, RNGLIM)
PARAMETER PROFITRNG(RNGLIM);
execute_unload 'passtorange.gdx',resource,process,rnglim;
execute 'GAMS incmyranges --filename=%filename%'
execute load 'passtorange.gdx',OBJTRNG,
                               AVAILABLERNG,
                               PRODUCTIONRNG,
                               PROFITRNG;
```

where a couple of tricks are used

- the file name with the ranges are passed using a control variable established with a <u>setglobal</u>, referenced with <u>%varnam%</u> and the <u>command line parameter</u> as discussed in the <u>Conditional Compilation</u> chapter.
- The sets defining the items are unloaded into a GDX file for inclusion into the GAMS program we will call to create a GDX file of results. Use of GDX commands is discussed in the Using GAMS Data Exchange or GDX Files chapter.
- ¶ GAMS is executed and the program executed is as follows

```
set resource,
    process,
    rnglim;
$gdxin passtorange.gdx
$Load resource process rnglim
```

where filename is passed though the – parameter in the execution the names of the range containing parameters must be known and the appropriate unload commands issued.

- ¶ The resultant range containing parameter names are loaded in.
- In a more complex model one may wish to only range parts of the model as illustrated by the option file below that is implemented in the context of the file <a href="magge-agress-agres

objrng xcrop,xlive,sales
rhsrng labc,landb

3.5.6.9 Final execution summary

The final execution summary appears next which has the results of any post solution displays plus a report on the final execution time and memory use.

Users can employ display to crate an entry in the LST file with the nonzero data for program items. The output from the display statement on line 34 of the LST file for the shortmodel.gms example is shown below. The format of the display statement output can be altered as discussed in the lmproving Output via Report Writing chapter.

```
--- 34 PARAMETER solprod report of production maketable 5.000
```

3.5.6.10 Report summary

The final section of the solution listing is more timing information and the report summary, marked with four asterisks (as are All important components of the output).

The time display is in the same format as that discussed above and for the example is

EXECUTION TIME = 0.110 SECONDS 1.4 Mb WIN200-121

The report summary shows the count of rows or columns that have been marked infes, nopt, or unbnd in the solution listing section. The sum of infeasibilities will be shown if it the reported solution is infeasible. A domain error count is only shown if the problem is nonlinear.

```
**** REPORT SUMMARY: 0 NONOPT

0 INFEASIBLE

0 UNBOUNDED
```

3.5.6.11 File summary

The last piece of the LST file gives the names of files used. If work files (save or restart) have been used, they will be named here as well.

**** FILE SUMMARY

INPUT C:\GAMS\GAMSPDF\SHORTMODEL.GMS
OUTPUT C:\GAMS\GAMSPDF\SHORTMODEL.LST

3.5.7 Managing output pages

Pages may be managed adding titles, ejecting pages, and managing width and length.

Page width and height
New pages
Adding an output title to each page

3.5.7.1 Page width and height

Users may wish to exercise control over page width and length. The default page length is 60 lines. This often causes longer files to contain a lot of GAMS headers in inconvenient spots. One can respecify page size in several ways.

Job specific page characteristics are specified on the GAMS call using the general syntax

```
GAMS modelname ps=n1 pw=n2
```

where ps gives the page length and can be as small as 30 or as big as 9999 and pw the page width which must be between 72 and 255.

More specifically

```
GAMS trnsport ps=9999 pw=100
```

"The default page length and width can be customized by editing a file in the GAMS source directory as discussed in the <u>Customization</u> chapter. In particular on Windows 95/98 machines the file is called GMSPRM95.txt (Note on NT and UNIX/LINUX machines it has a slightly different name -- gmsprmnt.txt and gmsprmun.txt respectively). In this file one defines the page length with a line ps followed by a space and a number

```
ps 1000
and page width with
pw 1000
```

In the IDE job specific page characteristics are specified in the GAMS execution parameter box in the upper right hand corner adding

```
ps=9999 pw=100
```

where ps gives the page length and can be as small as 30 or as big as 9999 and pw the page width which must be between 72 and 255.

In the IDE characteristics for all jobs are specified using the file options menu choice under the output tab in the boxes for page width and page height (same as page size above). The page height and can be as small as 30 or as big as 9999 and the page width which must be between 72 and 255.

3.5.7.2 New pages

Users may wish to cause new pages in the echo print to begin unilaterally or if there are only a few lines left on the page using the commands

\$Eject Dollar command which starts a new page in LST file

\$Lines Dollar command which starts new page if less than n lines are left on a page

3.5.7.3 Adding an output title to each page

A title and subtitle can be placed on each and every page using

StitleSTitleDefines subtitle for LST fileDefines LST file title

For example in the Model library file co2mge.gms at various points the following appear

```
$TITLE Carbon-Related Trade Model (static) (CO2MGE,SEQ=142)
$stitle: CARBON-RELATED TRADE MODEL - BENCHMARK REPLICATION
$stitle:CARBON-RELATED TRADE MODEL - OECD ABATEMENT WITH HIGH LEAKAGE
```

which results in every page of the LST file being started with the line

```
Carbon-Related Trade Model (static) (CO2MGE,SEQ=142)
```

and pages after the \$stitle having pages that start with

```
Carbon-Related Trade Model (static) (CO2MGE,SEQ=142): CARBON-RELATED TRADE MODEL - BENCHMARK REPLICATION
```

until the next stitle where the page heading becomes

```
Carbon-Related Trade Model (static) (CO2MGE,SEQ=142) :CARBON-RELATED TRADE MODEL - OECD ABATEMENT WITH HIGH LEAKAGE
```

3.5.8 Managing output volume

Sometimes the GAMS output volume can be overwhelmingly large. There are several actions one can undertake to limit the output. These are listed below:

Eliminate model listing
Eliminate cross reference map
Eliminate symbol list
Eliminate solution output
Eliminate echo print
Restrict output just to a few displays

3.5.8.1 Eliminate model listing

To limit the model listing obtained set Limrow and Limcol to zero as follows

```
Option Limrow=0;
Option Limcol=0;
```

3.5.8.2 Eliminate cross reference map

To eliminate the cross-reference map use the command

```
$Offsymxref
```

Note that this is eliminated by default in the IDE.

3.5.8.3 Eliminate symbol list

To eliminate the alphabetic listing of the symbol table use the command.

```
$Offsymlist
```

Note that this is eliminated by default in the IDE.

3.5.8.4 Eliminate solution output

To eliminate the solver generated solution output use the command

```
Option Solprint=off;
```

3.5.8.5 Eliminate echo print

To eliminate listing of segments of code use the command \$Offlisting. Note anything placed between the following two commands will not be copied to the LST file

```
$OFFLISTING
text in between will not appear in the LST file
$Onlisting
```

3.5.8.6 Restrict output just to a few displays

One can also use a save restart strategy where the LST file just contains the desired display statements. This allows one to only concentrate on a narrow set of output while remaining capable of generating a lot more output. This strategy is discussed in the <u>Saves and Restarts</u> chapter.

3.5.9 Adding slack variables to the output

By default GAMS output contains equation levels. An equation level is the activity on the left-hand side of an equation. Most people are not taught such a concept but rather expect to see slack variables. GAMS will replaces the equation levels with slack variables in the output if one uses the option command:

Option solslack=1

Without this command when solving slack.gms the equation part of the solution is

EQU AVA	EQU AVAILABLE		AVAILABLE	
	LOWER	LEVEL	UPPER	MARGINAL
Land	-INF	800.000	800.000	118.700
Spring Labor	-INF	3114.000	4800.000	•
Fall Labor	-INF	3300.000	3300.000	4.600
but with it				
	LOWER	SLACK	UPPER	MARGINAL
T.and	-TNF		800 000	118 700

3.5.10 Sending messages to the LOG file

Spring Labor

Fall Labor

A message may be sent to the LOG file using the command \$LOG. It is employed using the syntax

1686.000 4800.000

3300.000

4.600

\$LOG text to send

or by using Put commands as discussed in the Output via Put Commands chapter.

3.6 Writing Models and Good Modeling Practices

-INF

-INF

The style with which one formats ones GAMS model is a matter of both needed adherence to language requirements and individual preference. In this chapter I discuss the individual preference aspects. In particular, I will assert the virtues of my preferences but obviously others can choose their own practices.

Formatting models - my recommendations

3.6.1 Formatting models - my recommendations

Users have many options on how they could present a GAMS model. Over more than 15 years of GAMS experience including the relative frequently event where I need to work with models that others have constructed I have arrived at a number of practices I try to follow.

In general I feel that it is in a modelers hands as to how much self-documentation a piece of GAMS code contains. I do feel there are purposeful actions that can improve documentation and will explain a number of practices that could be followed here. The extent to which such practices are followed often determines how easy it is to reuse or repair a model at a later time or how easily a colleague (or in my case a consultant) can work with that code.

The main categories of actions that are possible are

- " Use longer names and descriptions
- " Include comments on procedures and nature and sources of data
- " Include as much raw data as possible as opposed to externally calculated data

- " Don't use an * as a set specification for input data
- " Use sets to aid in readability
- " Format files to improve model readability
- " Use some other possible conventions

Below I cover each of these.

3.6.1.1 Use longer names and descriptions

One can radically affect the readability of a piece of GAMS code by using longer self explanatory names of parameters, sets etc. in that code. To illustrate the difference this might make let us look at the example <u>robert.gms</u> from the GAMS model library. A part of that model is reproduced below

```
Variables
            x(p,tt) production and sales
            s(r,tt) opening stocks
            profit
 Positive variables x, s;
 Equations cc(t)
                    capacity constarint
            sb(r,tt) stock balance
            pd
                    profit definition;
             sum(p, x(p,t)) = l = m;
 cc(t)..
 sb(r,tt+1)...s(r,tt+1) = e = s(r,tt) - sum(p, a(r,p)*x(p,tt));
 pd.. profit =e= sum(t, sum(p, c(p,t)*x(p,t))
               - sum(r, misc("storagec",r)*s(r,t)))
               + sum(r, misc("resvalue",r)*s(r,"4"));
 s.up(r,"1") = misc("max-stock",r);
```

After an hour of so of looking at the model I reformatted it as follows (good.gms)

```
Variables
            production(process, Quarters) production and sales
           openstock(rawmateral, Quarters) opening stocks
           profit;
Positive variables production, openstock;
Equations capacity(quarter)
                                            capacity constarint
           stockbalan(rawmateral,Quarters) stock balance
           profitacct
                                           profit definition ;
capacity(quarter)..
       sum(process, production(process, quarter)) = l = mxcapacity;
stockbalan(rawmateral,Quarters+1)..
     openstock(rawmateral,Quarters+1) =e=
     openstock(rawmateral,Quarters)
     - sum(process, usage(rawmateral,process)
                  *production(process,Quarters));
profitacct.. profit =e=
  sum(quarter,
      sum(process, expectprof(process, quarter)
                   *production(process,quarter))
    - sum(rawmateral, miscdata("store-cost",rawmateral)*
                      openstock(rawmateral,quarter)))
    + sum(rawmateral, miscdata("endinv-value", rawmateral)
```

```
*openstock(rawmateral, "winter"));
openstock.up(rawmateral, "spring") = miscdata("max-stock", rawmateral);
```

Note these two models do the same thing but different longer names are used in the second. Also note that for example instead of using the set name tt I use Quarters and instead of calling the variables x I call it production. The question is which tells you more and which would you want to face in 5 years?

Lets look at some more from robert.gms. Another segment of code is

```
Sets p
                            / low, medium, high /
            products
      r
            raw materials
                            / scrap, new /
            long horizon
                            / 1*4 /
      t(tt) short horizon / 1*3 /
Table a(r,p)
               input coefficients
              medium high
          low
            5
                  3
                          1
 scrap
            1
                  2
                          3
 new
Table c(p,t)
              expected profits
            1
                       3
 low
           25
                20
                     10
 medium
           50
                50
                     50
           75
                80
 high
                    100
```

This can be reformatted to become (good.gms)

```
production processes available
Sets process
               / low uses a low amount of new materials,
                 medium uses a medium amount of new materials,
                 high uses a high amount of new materials/
                   source of raw materials / scrap, new /
      rawmateral
      Quarters
                  long horizon / spring, summer, fall ,winter /
      quarter(Quarters) short horizon / spring, summer, fall /
      usage(rawmateral, process) input coefficients
Table
         low medium high
scrap
           5
                 3
                        1
           1
                 2
                        3
new
       expectprof(process, quarters) expected profits
        spring summer fall
           25
                 20
                       10
low
           50
                 50
                       50
medium
           75
high
                 80
                      100
```

Here I use longer names for the set elements, the sets themselves along with explanatory text documenting the definition of the set elements. So again the question is which one makes more sense to you? I obviously feel the latter.

3.6.1.1.1 Basic point

One can increase documentation be lengthening the names used in GAMS code. In particular

" GAMS allows 63 character long names and 255 characters of explanatory text defining each of the following items: sets, parameters, variables, scalars, acronyms, equations, models and files.

I feel users should exploit this and use descriptive 63 character names.

X is a wonderful name in theory, yet lousy in practice, as is A(i,j).

Type a little more and reap the rewards in being able to figure out models later. More typing always helps and it is just not that hard.

More than half the models in the GAMS model library have such failings.

- " Let no item go undefined. Enter explanatory text or comments containing units, sources and descriptions.
- " Check for completeness in the symbol listing with <u>\$Onsymlist</u> making sure all names are somewhat apparent and all items have explanatory text as illustrated in the <u>Standard Output</u> chapter.
- " Associate text with set element definitions and use the up to 63 character set element name capability. (Note that names longer that 10 characters do not work well in multi column displays.)

Remember only You can cause your GAMS code to be self documenting.

3.6.1.2 Include comments on procedures and data nature and sources

Procedures for documentation and clarity may also be employed in setting up the model and the data therein. Questions I ask when looking at a set of model data are:

- " Why was a constraint set up in the way it is implemented?
- " What are the units on the variables and equations?
- " Where did the data come from?
- " What are the characteristics of the data such as units, and year of applicability?

Such questions often apply to segments of GAMS code. Frequently it's nice to add in descriptions identifying assumptions, intent of equation terms, data sources including document name, page number, table number, year of applicability, units, URL etc. You can do this with comments (* in column 1) statements, \$Ontext \$Offtext sequences or inline comments as illustrated in commented lower-sequences or as discussed in the Including Comments chapter as follows

```
* this is a one line comment that could describe data
$Ontext
My data would be described in this multiline comment
This is the second line
$Offtext
*I could tell what the equation below is doing
x = sum(I,z(i)); # this is an end of line comment
x = sum(I,z(i)); { this is an inline comment } r=sum(I,z(i));
```

Note inline comments must be enabled with the commands \$inlinecom or \$eolcom as in the following two statements

```
$eolcom #
$inlinecom {}
```

3.6.1.3 Entering raw versus calculated data

Modelers often face two choices with respect to data.

- " Enter raw data into GAMS and transform it to the extent needed inside GAMS.
- " Externally process data entering the final results in GAMS.

The latter choice is often motivated by the availability of the raw data in a spreadsheet where those data could be manipulated before being put into GAMS.

My recommendation (as one who often updates models and needs to figure out the embodied assumptions) is put data in as close to the form it is collected into GAMS and then manipulate that data in the GAMS code.

Why? Over time spreadsheets and other data manipulation programs change, or get lost. Also often internal documentation in such programs is weak. Putting it in GAMS keeps it all together.

3.6.1.4 Avoiding use of * in input data set specification

One can use an * to allow the universal set to be employed in an input data set position as done in the GAMS library code **robert.gms** as follows

This tells GAMS anything goes in the first index position of misc suppressing domain checking. However, if we mistyped "res-value" as "res-val" GAMS compiles and executes without error but I have lost my data and perhaps created a garbage result as in **Robert2.gms**.

I can fix this by entering another set and altering the table definition

where GAMS with the code in Robert2.gms now included in robert3.gms gives error messages for

the misspelling.

So don't use * for set references in input data specifications. I learned this at the school of hard knocks when a research associate used such an input strategy and had some small typing errors that caused important data to be ignored.

3.6.1.5 Making sets work for you

Sets are used to address a family of similar items. You need to decide when to use a single versus multiple sets. There are cases when it is convenient to have an element in such a family and cases when it is not.

Suppose we have three grades of oil and three processes to crack it. Should we have one set with nine entries or make the item two-dimensional. I would do the latter. Suppose we have a budget using fertilizer, seed, labor by month and water by month. Do we have a set with 26 items or two sets one with fertilizer, seed, labor and water and the other with month names plus the label annual. I would do the latter. I err on the side of being more extensive with set definitions.

Sets should contain items treated similarly in the problem (i.e., resources like fertilizer, seed, and energy), but when there are two items crossed (i.e., monthly availability of land, labor, and water involves month and resource) one should have two sets.

3.6.1.6 Making subsets work for you

One other set definition consideration involves the use of subsets. Sometimes it is desirable to have items that can be treated simultaneously in some places, but separately elsewhere. For example, when entering crop budgets one might wish to enter yield along with usage of inputs, land, labor, and water, in one spot yet treat those differently elsewhere (i.e., where variable inputs might be in one equation, yield balance in another, with water and labor availability in yet a third and fourth equation). Subsets allow this. Consider two models

In the **Egypt.gms** model from the GAMS model library we have yields and input costs in two tables some 50 lines apart

Table yield (c,r) yield for different commodites

	u-egypt	m-egypt	e-delta	m-delta	w-delta
*	ton	ton	ton	ton	ton
wheat	1.29	1.36	1.39	1.404	1.36
barley	1.41	1.26	1.33	.984	.96

Table cropdat(c,*) seed protein starch misc costs and pestic data

	protein	starch	seed	misc	pest	n-fer	p-fer
*	%	%	ton	le	le	ton	ton
wheat	.1	23.3	.075	12.0		0.054	0.015
barley	.1	23.3	.060	8.0		0.045	0.015

In my ASM model (asmall10.gms, asmcrop10.gms) I have

TABLE CCCBUDDATA(ALLI,SUBREG,CROP,WTECH,CTECH,TECH) REGIONAL CROP BUDGET northeast.corn.DRYLAND.BASE.0

corn 115.87 CROPLAND 1.00

LABOR	4.34
nitrogen	24.69
potassium	15.17
phosporous	7.34

Where everything for a crop budget is together in concurrence with practices in data sources. We use subsets (asmsets10.gms) to unravel the data

```
SET ALLI
                    ALL BUDGET ITEMS
     / corn
                     soybeans ,
       cropland , pasture
                                  labor,
       nitrogen ,
                    potassium ,
                                  phosporous, trancost /
set PRIMARY(ALLI)
                    PRIMARY PRODUCTS
                      soybeans /
      / cotton
set INPUT(ALLI) NATIONAL INPUTS
      / nitrogen , potassium , trancost ,
                                               phosporous/
                      LAND TYPES
set LANDTYPE(ALLI)
      / cropland ,
                      pasture /
```

Use of subsets and a general set like ALLI allow one to both organize the input according to convenience with data sources and then deal with it efficiently in the model and report writer statements. You can also avoid the * in the input data sets.

3.6.1.7 Formatting the typing of files to improve model readability

I think there are things you can do to improve the readability as you type. A list of such practices follows:

- " Enter the code in a fixed order by the following sections and keep the section together such as follows
 - ¶ Data related sets
 - ¶ Data definitions organized by type of data possibly intermixed with calculations
 - ¶ Variable and equation definitions
 - ¶ Algebraic equation definitions
 - ¶ Model and solve
 - ¶ Report writing sets and parameter definitions
 - ¶ Report writer calculations
 - ¶ Report writer displays
- " Keep the sections together
- " Format the code for readability using spacing and indents as illustrated below
 - Align item names, descriptions and definitions
 - ¶ Indent in sums, loops and ifs to delineate terms. Through indentation, and closing parentheses formatting you can reveal structure.
 - ¶ Use blank lines to set things off
 - ¶ Don't split variables between lines in equations, but rather keep them together with all their index positions.

By follow such typing practices you can make a file more readable using spacing, indents, and set labels

Case A (badtype.gms)

```
Sets products available production process / low uses low new materials
medium uses medium new materials, high uses high new materials/
rawmateral
              source of raw materials / scrap, new /
                           / spring, summer, fall ,winter /
Quarters
            long horizon
quarter(Quarters) short horizon / spring, summer, fall /
Scalar mxcapacity maximum production capacity/ 40 /;
Variables production(products, Quarters) production and sales
openstock(rawmateral, Quarters) opening stocks, profit;
Positive variables production, openstock;
Equations capacity(quarter)
                                 capacity constraint,
profitacct.. profit =e= sum(quarter, sum(products, expectprof(
products,quarter) *production(products,quarter))-sum(
rawmateral, miscdata("store-cost", rawmateral)*openstock(rawmateral
  ,quarter)))+ sum(rawmateral, miscdata("endinv-value",rawmateral)
                                                                    *openstock(ra
                   available production process
Sets products
                   / low uses a low amount of new materials,
```

Case B (better.gms)

```
medium uses a medium amount of new materials,
                    high uses a high amount of new materials/
      rawmateral
                    source of raw materials / scrap, new /
                                 / spring, summer, fall ,winter /
      Quarters
                  long horizon
      quarter(Quarters) short horizon / spring, summer, fall /
Variables production(products, Quarters) production and sales
           openstock(rawmateral,Quarters) opening stocks
           profit ;
Positive variables production, openstock;
Equations capacity(quarter)
                                 capacity constarint
           stockbalan(rawmateral,Quarters) stock balance
                                   profit definition ;
           profitacct
profitacct..
   profit =e=
   sum(quarter,
      sum(products, expectprof(products,quarter)
                   *production(products,quarter)
          )
     -sum(rawmateral, miscdata("store-cost",rawmateral)*
                      openstock(rawmateral,quarter)
          )
      )
  +sum(rawmateral, miscdata("endiny-value",rawmateral)
                  *openstock(rawmateral, "winter")
      )
 ;
```

You may like case A, I don't. I find B much more readable. This matters when you have 1000 lines or more. (asmmodel.gms)

3.6.1.8 Other possible conventions

In addition one may develop a number of other conventions. Paul Leiby at Oak Ridge National Laboratory sent me the following

- " Establish some convention (any convention) on the use of upper and lower case letters. GAMS may be case insensitive, but it will preserve your use of case for documentation purposes. I usually use lower case for text, comments, and variable descriptors, and upper case for GAMS reserved words and variable and parameter names.
- In declaring variables and parameters, always indicate the units in the variable descriptor: ie instead of

```
PARAMETER VEHSALES(r) REGIONAL VEHICLE SALES

use

PARAMETER VEHSALES(r) "Regional vehicle sales ($ millions/yr)"
```

This will cause the units to be shown with every DISPLAY statement for that parameter or variable, and can be a time-saver when interpreting results or entering data.

" Make a habit of always surrounding the explanatory text with quotes

Allowing the use of special characters, such as "\$", "-" or "&"

Applying a distinct separator for the Descriptor field, demarking it and emphasizing that it is a text string

" Maintain a file modification log at the top of each file (Modification date, version number, modification made, and by whom.

With respect to the last suggestion above such a log can be entered in GAMS statements as is done in the *FASOM model* using a set specified like

```
version(*,*,*,*)
```

and accompanied by commands in the code like

```
version("filename", "may", "19", "2002") = yes;
```

then in final model I display the set version so it shows me the time of alterations in the various model components and allows me to make sure my version is synchronized with others.

```
display version;
```

One other suggestion

" In assigning item names consider adopting a convention starting all sets with s_, all data with d_, all variables with v_, all equations with e_ etc.

4 Changing licenses

During the installation process you may have been prompted to point to a license file and if this was done successfully then skip this step.

4.1 Licenses on IDE

If a new license is obtained or you have alternative license files you can use operating system or IDE facilities to update your license. In the IDE choose the file options choice then the Licenses tab. There point to the License file desired using the box with three buttons in it and choose the file nominally called gamslice.txt that is located somewhere else on your computer. However a word of caution is in order. This does not copy the license file to the GAMS system directory and it is inadvertently moved or deleted in the other location it will no longer provide a license. It is thus advised that you do not use this procedure for your base license and rather copy it to the proper spot as discussed immediately below.

4.2 Licenses outside of IDE—Windows and Unix/Linux

License files do need to be updated and sometimes altered as solvers are added and maintenance paid. While this usually involves installation of a newer version of GAMS there are times when that will not be the case. In order to install a newly obtained license file one should recognize that

- " This file is ordinarily named gamslice.txt
- " The file needs to be copied into the GAMS system directory wherever that might be. On PCs today this is C:\program files\.GAMS227 but maybe another location dependent on GAMS vintage, country and users installation.

In turn given the contents then one needs to create and save or copy that file into the GAMS system directory with the name gamslice.txt.

This is a crucial file as it identifies what solvers the user has access to and allows upgrading of versions as long as the expiration date on the license file is after the release date of a newer version of GAMS. Note a procedure called Checkver available from <u>GAMS Corporation</u> allows one to check on license file status and possible updates.

5 Running Jobs with GAMS and the GAMS IDE

GAMS is a two pass program. One first uses an editor to create a file nominally with the extension GMS which contains GAMS instructions. Later when the file is judged complete one submits that file to GAMS. In turn, GAMS executes those instructions causing calculations to be done, solvers to be used and a solution file of the execution results to be created.

Two alternatives for submitting the job are discussed herein: the traditional command line approach and the IDE approach.

Basic approaches to GAMS usage
Running GAMS from the command line
Steps to using IDE

Material is then presented on use of the IDE approach and a number of features of the IDE

IDE concept and usage

<u>Selected techniques for use of the IDE</u> <u>Unraveling complex files: Refreader</u> Finding out more through help
Accessing documentation outside the IDE
Saving and Using a Script
When is it not worth using?
Employing command line parameters
A difficulty you will have using IDE

Finally some material is presented on GAMS and IDE installation

IDE Installation

5.1 Basic approaches to GAMS usage

GAMS was developed well before widespread availability of graphical interfaces like Windows. Consequently, GAMS was designed to run from an operating system command line. Today GAMS may also be run on Windows machines using the so called IDE or Integrated Development Environment. Here we cover both.

5.2 Running GAMS from the command line

The basic procedure involved for running command line GAMS is to create a file (nominally with the extension gms nominally myfilename.gms where myfilename is whatever is a legal name on the operating system being used) with a text editor and when done run it with a DOS or UNIX or other operating system command line instruction like

GAMS tranport

where <u>tranport.gms</u> is the file to be run. Note the gms extension may be omitted and GAMS will still find the file.

GAMS would then run the job and in turn create a LST file (tranport.LST in this case) of problem results. One would then edit the LST file to find any error messages, solution output, report writing displays etc and reedit the gms file if there were need to fix anything or alter the model contents.

The basic command line GAMS call also allows a number of arguments as illustrated below

```
GAMS TRNSPORT pw=80 ps=9999 s=mysave
```

which sets the page width to 80, the page length to 9999 and saves work files. The full array of possible command line arguments is discussed in the GAMS Command Line Parameters chapter.

5.3 IDE concept and usage

Today with the average user becoming oriented to graphical interfaces it was a natural development to create the IDE. The IDE is a GAMS Corporation product providing an Integrated Development E nvironment that is designed to provide a Windows graphical interface to allow for editing, development, debugging, and running of GAMS jobs all in one program. Specifically the IDE

- " Contains a fully featured text editor.
- " Has knowledge of some GAMS syntax changing the color of displays to reveal aspects of GAMS statements.
- " Has a direct interface to GAMS permitting one to run jobs from within the IDE.

- " Has error discovery procedures addressing exact places in source files where compilation errors arise.
- " Has a facility to automatically open the GAMS LST, LOG, PUT, and GDX output files.
- " Allows customization of GAMS command line options either on a one time basis or for all jobs run with the IDE.
- " Facilitates some installation and maintenance tasks.
- " Allows one to view GDX files as discussed int the <u>Using GAMS Data Exchange or GDX Files</u> chapter.

The remaining part of this chapter is devoted to introducing users to IDE usage and features.

Steps to using IDE
Working with your own file
Fixing compilation errors
Selected techniques for use of the IDE
Finding out more through help
Unraveling complex files: Refreader
Employing command line parameters
A difficulty you will have using IDE
When is it not worth using?

5.3.1 Steps to using IDE

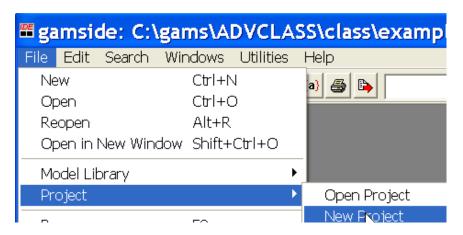
The use of the IDE after installation involves a multi-step process:

- I. Create a project by going to the file selection in the upper left corner.
- II. Define a project name and location.
- III. Create or open an existing file of GAMS instructions.
- IV. Prepare the file so you think it is ready for execution.
- V. Run the file with GAMS by clicking the run button or pressing F9.
- VI. Open and navigate around the output.

Each of these steps is discussed below assuming you have first opened the IDE through the icon, start menu or Explorer.

5.3.1.1 Create a project

Open the File menu choice. Select Project and New project (Later you will use your previous projects).



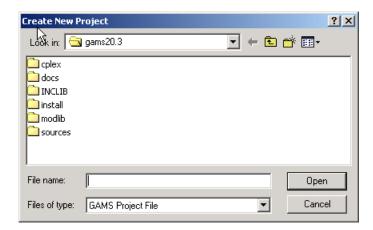
What is a project? The IDE employs a "Project" file for two purposes.

- " The project location determines where all saved files are placed (to place files elsewhere use the save as dialogue) and where GAMS looks for files when executing.
- " The project saves file names and program options associated with the effort in a file called projectname.gpr.

It is a good idea to define a new project every time you wish to change the file storage directory.

5.3.1.1.1 Defining a project name and location.

Locate the project in a directory you want to use. All files associated with this project will be saved in that directory.



In the "File name" area enter in a name for the project file you wish to use. This defines the directory where for the most part the files you wish to access (those specified without full file path names) are located. If we were doing this for a project on hydropower, we would go to a suitable subdirectory and create a subdirectory called hydropower and name the project hydropower. In turn, a file called hydropower.gpr will be created in that directory and will store all project information. The extension gpr stands for GAMS project.

5.3.1.1.2 Creating or opening an existing GMS file

Now we want to work with an input file. Several cases are possible for the source of this file

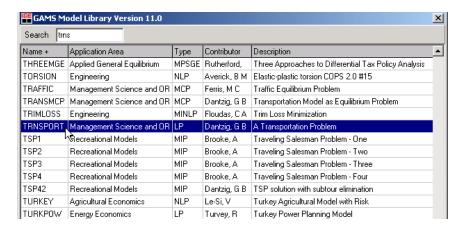
- " You can create a new file
- " You can open an existing file using the file open dialogue



" You can open a GAMS model library file using the file Model library dialogue



The last is the simplest and the one we illustrate first. Select a model like <u>trnsport.gms</u> by scrolling down or typing the name trnsport in the search box until it is the chosen one



In turn this file will be automatically saved in your project directory (this is the directory where the project file is located). Note outside the IDE this is done using the command line instruction gamslib modelname or in this case gamslib trnsport.

5.3.1.2 Preparing file for execution

When using model library trnsport.gms should now appear as part of your IDE screen.

```
trnsport.gms
    Sets
            canning plants / seattle, san-diego /
            markets
                            / new-york, chicago, topeka / ;
   Parameters
        a(i) capacity of plant i in cases
               seattle
                          350
               san-diego 600 /
        b(j) demand at market j in cases
               new-york
                        325
               chicago
                          300
               topeka
                          275 / ;
   Table d(i,j) distance in thousands of miles
       new-york chicago seattle 2.5 1 -
                                              topeka
                    2.5
2.5
                                                1.8
       san-diego
                                    1.8
                                                 1.4 ;
```

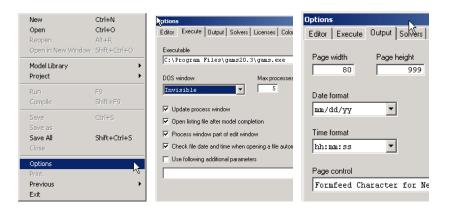
The IDE contains a full-featured editor. Go through the file and change what you want. All of the commands for the editor are documented in the help option of the IDE while some selected ones are highlighted below.

5.3.1.3 Select default IDE functions

The IDE allows one to personalize its function to user desires. Here we cover a few such options.

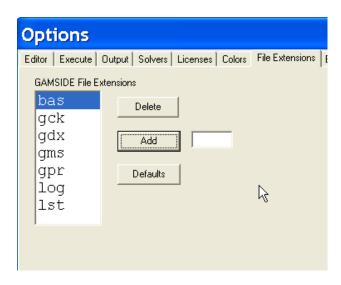
5.3.1.3.1 Page size and LST file opening

You can use the File and Options dialogue to set default page width and length. Namely select File and Options then the Output tab where you can set the page length (I use 9999). You can also use the File and Options Execute tab to cause to automatically open the LST file by making sure there is a check in the box for update process window.



5.3.1.3.2 Make IDE the default GMS file processor

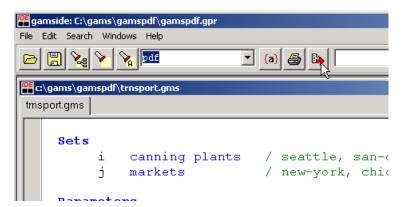
When one clicks on a file in the explorer or in this document it only will open up a file if a default program is associated with it. You can make the IDE the file that is activated when you click on a GMS ,LST , LOG or PUT. You do this by starting up the File and Options dialogue and select the File Extensions tab



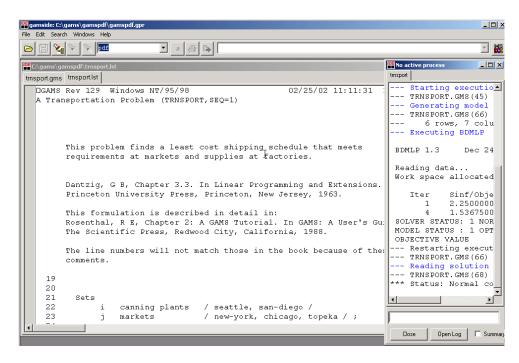
then you enter GMS in small box on the right and click on Add or press the Defaults button which will add GMS, GDX, LOG and LST files.

5.3.1.4 Run GAMS by clicking the run button

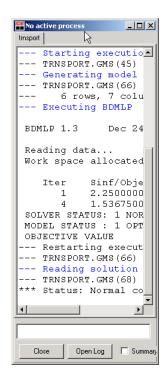
Now how do we run GAMS. We do this by either clicking with the mouse on the button that contains a red arrow or pressing the F9 key.



In turn this causes GAMS to run and also causes the so-called process window to appear which gives a LOG (actually containing the LOG file) of the steps GAMS goes through in running the model.

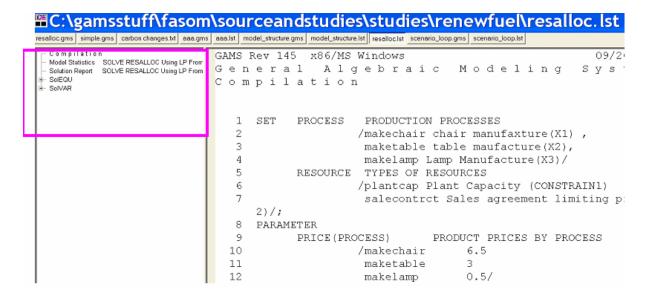


One may also have to do some housekeeping to get the process window so it does not obscure the LST file. I recommend narrowing it and pulling it off to the right as shown below, but users may place it at the bottom, maximize it or do whatever appeals.



5.3.1.5 Open and navigate around the output

There are two ways to do this first one may use the process window (on the right below outlined in pink) or one may use the LXI navigation aid (on the left below outlined in red) that is attached to the LST file.

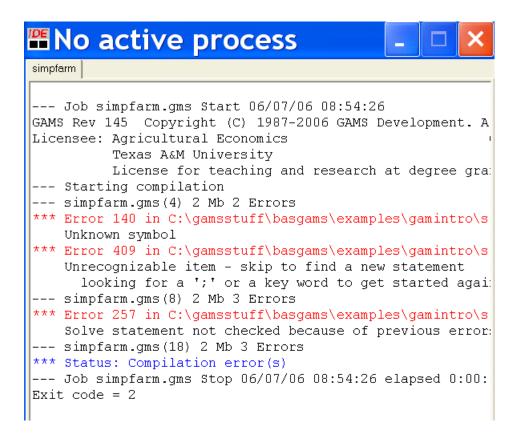


Using the Process Window

Using the LST file navigation window

5.3.1.5.1 Using the process window

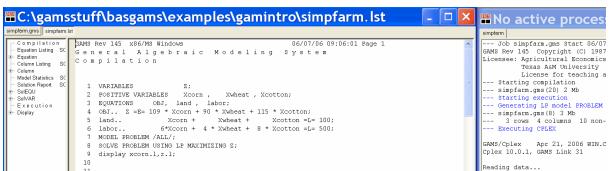
By double clicking on lines in the process window you can access program output both in general and at particular locations.



The positioning of your access is determined by the color of the line you double click on

Color of Line in Process Window	Function and Destination When Double Clicked.
Blue line	Jumps to the line in LST file corresponding to the blue line in process window. Blue lines also open put and other files created by the run.
Non-bolded black line	Jumps to location of last previous Blue Line in the LST file.
Red line	Identifies errors in source file. When you click on a red line the cursor jumps into the source (GMS) file at the location of the code that caused the error. Error description text appears in the process window and in the LST file that is not automatically addressed. When the shift key is held down you will go to the corresponding spot in the LST file.

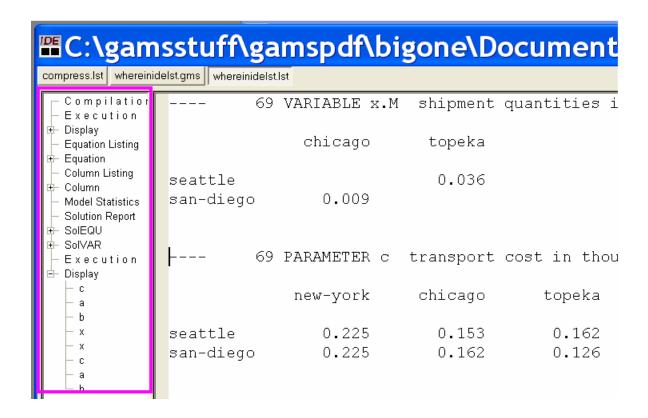
We can navigate as we would with an editor or word processor, as we are automatically in the LST file (when clicking on a blue or black line) or GMS file when clicking on a red line in the IDE text editor.



The file is frequently partially obscured by the process window. Is yours? You might want to narrow the process window to the side as in the picture above.

5.3.1.5.2 Using the LST file navigation window

By clicking on lines in the lst file navigation window you can access program output both in general and at particular locations.



The positioning of the cursor in the LST file is determined by the type of line you click on. A list of types of lines typically in the LST file is given below.

Name of Line in LST File Navigation Window	Function and Destination When Clicked.	
Compilation	Jumps to top of echo print in LST file	
Error Messages	Jumps to list of error messages when compilation messages incurred	
Equation listing	Jumps to list of equation contents as illustrated.in the output section	
Equation	Expandable allowing jump to beginning of list of contents for each individual equation block with contents as shown.in the <u>output section</u>	
Variable listing	Jumps to list of variable contents as illustrated.in the output section	
Variable	Expandable allowing jump to beginning of list of contents for each individual equation block with contents as shown.in the <u>output section</u>	
Model statistics	Jumps to model statistics part of LST file as illustrated.in the output section	
Solution Report	Jumps to model summary solution report	
SolEQU	Expandable allowing jump to beginning of list of solution for each individual equation block with contents as shown in the output section	
SolVAR	Expandable allowing jump to beginning of list of solution for each individual variable block with contents as shown.in the <u>output section</u>	
Execution	Jumps to beginning of post solve execution	
Display	Expandable allowing jump to displays of specific parameters and other items	

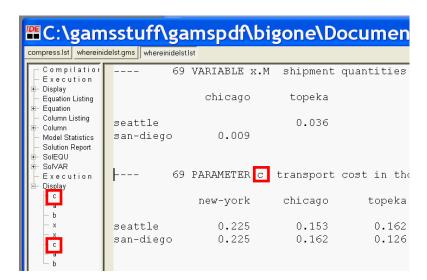
The width of the LST file navigation window is controlled by the user and can be narrowed as it has been above.

The data for this is stored in a LXI file that will be resident in your project directory with the same root as the associated LST file.

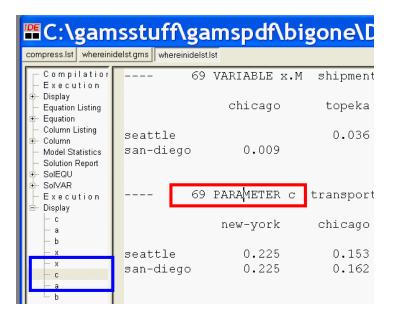
5.3.1.5.2.1 Finding the Active Location

When one is working in the LST file it is sometimes desirable to figure out where one is relative to the LST file navigation window. One does this by pressing control-mouse click on a LST file location. In particular suppose in a model an item is displayed more than once as in the case of the parameter \mathbf{c} in the model whereinidelst.gms where one wishes to know which

display statement is the one being viewed



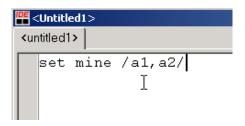
Then if one presses control-click when the mouse is located at the point for which the location is desired then the IDE provides a gray background shade aound the associated item in the LST file navigation window.



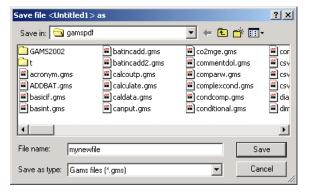
5.3.2 Working with your own file

Now you are ready to work with your own files. You may already have a file or you may need to create one. There are two principal ways to do this:

- " Open an existing GMS file. Then with the file menu save as dialogue change it's name. Now modify the contents to what you want. You may cut and paste as in other Windows programs.
- " Open the file menu and use the new option. You will then get a file called noname which you may type GAMS instructions into



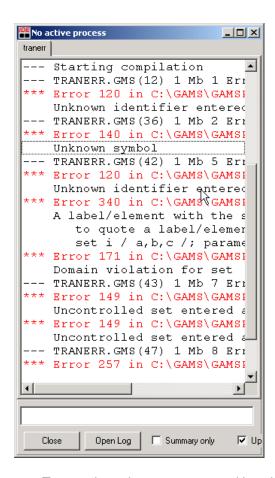
when you are finished save that file with whatever name you want. Note by default it will be assigned the extension .GMS.



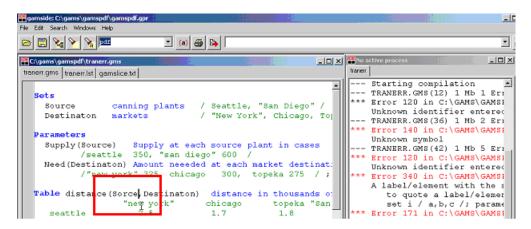
5.3.3 Fixing compilation errors

(tranerr.gms)

No one is perfect, errors occur in everyone's GAMS coding. The IDE can help you in finding and fixing those errors. Let's use the example <u>tranerr.gms</u> to illustrate how this occurs. A run of it yields the process window below



wherein the red lines mark errors. To see where the errors occurred lets double click on the top one. A double-click takes you to the place in the source where the error was made. The tip here is always start at the top of the process window when doing this so you find the first error as explained in the error proliferation section of the Compilation Errors chapter.



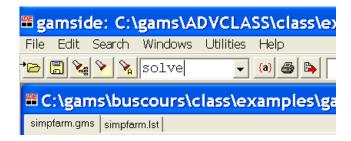
In this case the error is the spelling of source as sorce and note the IDE cursor as represented by the vertical line in the red box above is placed just at that spot.

5.3.4 Selected techniques for use of the IDE

Now suppose we cover a few powerful but sometimes overlooked aspects of the IDE.

5.3.4.1 Ways to find and/or replace text strings

The dialogs for finding text within the IDE involve use of the flashlight and the search window or the typing of the Keyboard command control F. The flashlight and search window involves the three icons with a flashlight in them and the box just to the right (that has the entry pdf in this case).



To find text you type the text string you are after in the search widow. In turn, clicking on the



icon finds the first occurrence of what you want in the current file, while clicking on the icon

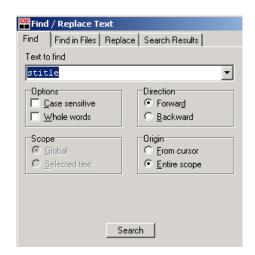


finds the next occurrence in the current file. Finally, clicking on the icon finds all occurrences in a specified group of files as discussed below.

You can also access search and replace through the search menu or by typing the keyboard shortcuts control f or control r. That dialogue allows access to more options and will search for the text under the current placement of the cursor.

5.3.4.1.1 Search menu and find in files

The search menu contains a number of options including IDE contains a useful find in files option. When you open this dialogue with control f you a window opens as follows

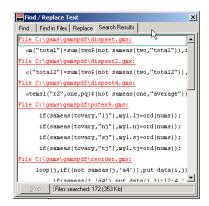


In that window the box gives the text to search for and one may use the boxes and buttons to influence the search direction, case sensitivity, scope etc.

When you open the find in files tab you see



In using this, a double click on the box with three dots to the right of File path lets you browse for a path and the file mask lets you choose the file types to search. You then search for the text in the text to find box. After a search you get a box as follows.



You may now navigate using this box. Clicking on a red line opens the file identified. Clicking on a black line opens the file and moves the cursor to the particular line.

5.3.4.2 Matching parentheses

(tranport.gms)

The IDE provides a way of checking on how the parentheses match up in GAMS code. This feature will

also match up { } or []. This involves usage of the button containing the symbol from the menu bar or typing the F8 key coupled with appropriate cursor positioning. In particular positioning the cursor just after an open or close parenthesis and pressing the button or F8 jumps to the matching

close or open parenthesis. For example, suppose we have a line of GAMS code like

and we position the cursor right after the first open parenthesis where the vertical line appears. Then clicking on the parenthesis matching button will jump the cursor to the position right after the matching ending parentheses as show below where the vertical line indicates the resultant cursor position. This will work whether it be 1, 100, or 1000+ lines away and vice versa. (Note it is not smart enough to ignore parentheses in comment statements so be sure any of those match up.) If a matching one is not found the cursor does not move.

$$cost .. z = e = sum((i,j), c(i,j)*x(i,j));$$

Equivalently positioning the cursor right after an closing parenthesis and clicking on the button repositions the cursor right after the matching opening parenthesis. If a matching one is not found the cursor does not move.

5.3.4.3 Moving column blocks

The IDE allows one to move text conventionally through standard Windows copy, cut and paste operations. It also allows one to operate over column blocks of text. This again employs standard Windows copy, cut and paste operations. However in order to do this the column block must be designated. This is done by identifying the column block of text with the mouse or the keyboard by holding alt and shift down then moving the mouse or the cursor with the arrow keys.

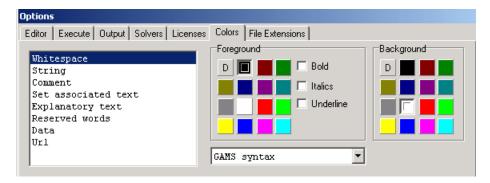
In turn copy, cut, and paste can be done with the Edit menu or with control c, x and v respectively as in normal windows. Control insert also pastes.

5.3.4.4 Altering syntax coloring

A feature in the IDE is GAMS related syntax coloring. The IDE recognizes a subset of the GAMS syntax and reflects this in the display colors. Note in the display below that commands, explanatory text and set elements are differentially colored.

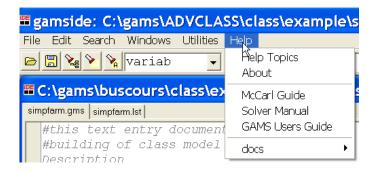
```
Τ
Sets
    i
      canning plants / seattle, san-diego /
    j markets / new-york, chicago, topeka / ;
Parameters
    a(i) capacity of plant i in cases
                     350
          seattle
          san-diego
                      600 /
    b(j) demand at market j in cases
          new-york 325
           chicago
                     300
           topeka
                     275 / ;
{f Table} {f d}({f i},{f j}) distance in thousands of miles
              new-york chicago
                                           topeka
               2.5
   seattle
                              1.7
                                           1.8
   san-diego
                   2.5
                                1.8
                                            1.4
Scalar f freight in dollars per case per thousand miles /90/;
Parameter c(i,j) transport cost in thousands of dollars per case ;
        c(i,j) = f * d(i,j) / 1000 ;
Variables
    x(i,j) shipment quantities in cases
            total transportation costs in thousands of dollars ;
```

One can alter these syntax colors (as I have) through choices on the options menu under the colors tag



5.3.5 Finding out more through help

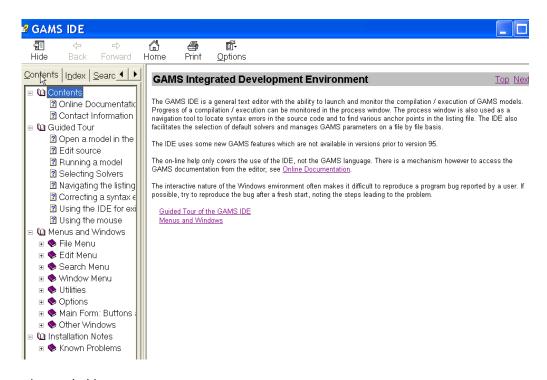
The IDE encompasses several paths to getting help on various GAMS related items and includes procedures for entering your own help content. When a user chooses Help the dialogue below appears



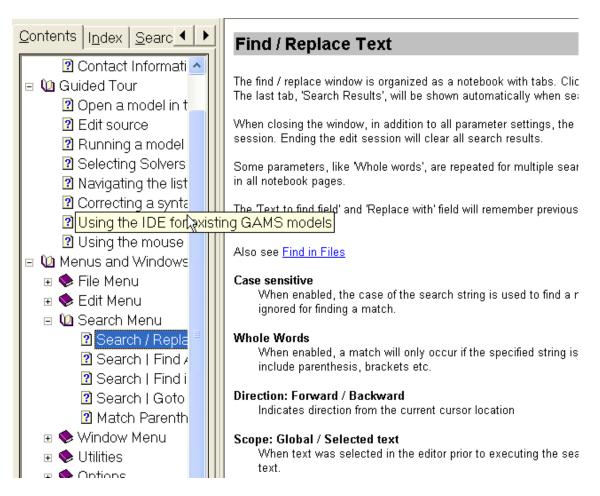
This allows access to help on several items.

5.3.5.1 Help on the IDE

When a user chooses Help Topics one gets information on the IDE through the the dialogue that is captured below



that contains such things as



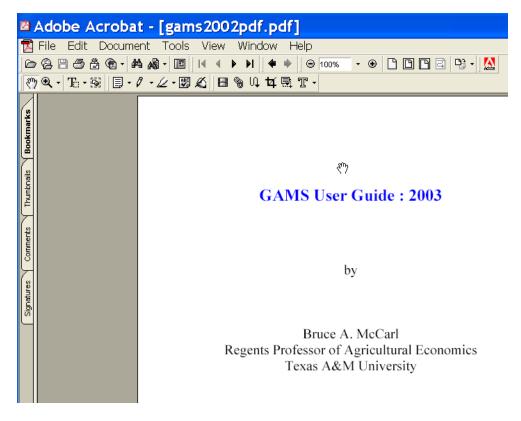
This and the other choices listed above are your real guide to the IDE, read it thoroughly.

5.3.5.2 Help on GAMS

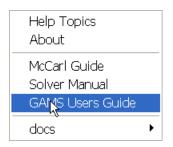
The IDE has a tie in to documentation. In particular suppose we wish to look at this reference guide on line. If we choose help and McCarl Guide



then provided Adobe Acrobat or another pdf reader is installed we get



while choice of



brings up the older User Guide

GAMS

A USER'S GUIDE

by:

Anthony Brooke David Kendrick Alexander Meeraus Ramesh Raman

5.3.5.3 Accessing help on solvers

Using the Solver Manual choice allows us to get any of the available solver manuals



as shown below:

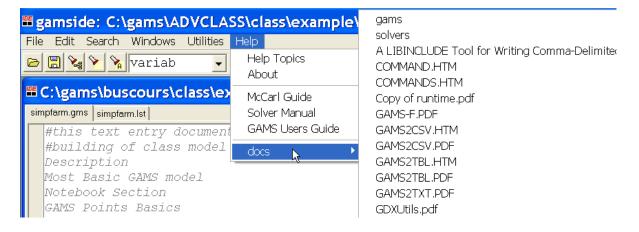
The Solver Manuals - Table of Contents

Solver Manuals		
Introduction	Using Solver Specific Options	
BDMLP	LP solver that comes with any GAMS system	
CONOPT	Large scale NLP solver from ARKI Consulting and Development	
CPLEX	High-performance LP/MIP solver from Ilog	
DECIS	Large scale stochastic programming solver from Stanford University	
DICOPT	Framework for solving MINLP models. From Carnegie Mellon University	
MILES	MCP solver from University of Colorado at Boulder that comes with any GAMS system	
MINOS	NLP solver from Stanford University	
MPSWRITE	MPS file generator that comes with any GAMS System	
OQNLP	Multi-start method for global optimization from Optimal Methods Inc.	
OSL	High performance LP/MIP solver from IBM	
OSLSE	OSL Stochastic Extension for solving stochastic models	
PATH	Large scale MCP solver from University of Wisconsin at Madison	
SBB	Branch-and-Bound algorithm from ARKI for solving MINLP models	
SCENRED	A tool for the reduction of scenarios modeling the random data processes	
SNOPT	Large scale SQP based NLP solver from Stanford University	
XA	Large scale LP/MIP system from Sunset Software	
XPRESS	High performance LP/MIP solver from Dash	
The complete Solvers Manual (Print Version)		
Other Solver Documents		
BARON	Branch-And-Reduce Optimization Navigator for proven global solutions from The Optimization Firm	

which is a set of clickable links to pdf files documenting each of the available solvers.

5.3.5.4 Adding your own documentation

Users can augment the help menus by adding their own materials. In my classes I include a number of items under the choice mccarl and gamspdf we include the total mix of files composing this document. But users can add their own files (generally pdf or Html) that will appear on the help command (as in the mccarl entry above). Generally it is recommended that one put the additions in a subdirectory so the menu remains short. These are placed in the docs subdirectory under the GAMS system directory (Nominally in c:\program files\gams22.7\docs). In turn when one accesses help under the docs choice one gets a list of all the files placed therein.



5.3.5.5 Accessing documentation outside the IDE

Much of the documentation on <u>GAMS</u> and <u>solvers</u> discussed above is also accessible in other applications by navigating to the docs subdirectory of the GAMS system and opening the PDF files in the subdirectories thereof. The mccarl Guide is accesses through the /docs/bigdocs/gams2002 subdirectory of the GAMS system directory (nominally c:\program files\gams22.7) and the file gams2002pdf.pdf or the file mccguide.html. Material on use of the guide is also in the file.

5.3.6 Unraveling complex files: Refreader

GAMS Modelers sometimes have to deal with complex implementations that

- " Use include statements to incorporate numerous files.
- " Have been developed by others.
- " Have a complex structure with definitions and uses of items widely spread in a file or files.
- " Contain items that are defined but never used.
- " Were developed some time ago but are not extensively documented.

When faced with such cases one often asks

- " Are there items defined in the program that are not used and if so what are they and where are they.
- " Given an item in what files is it defined, declared and used in.

To resolve these questions a program called Refreader is included in the GAMSIDE.

5.3.6.1 Basic output

When Refreader runs it creates a window as follows



The tags in this window and their contents are

Symbol a list of items that are declared or that are not used anywhere in the model Files used a list of the files included into the model

Sets a list of the sets that exist in the program and the names of files in which they

appear

Parameters a list of the parameters (items defined in scalar, parameter or table statements) and

the files in which they appear.

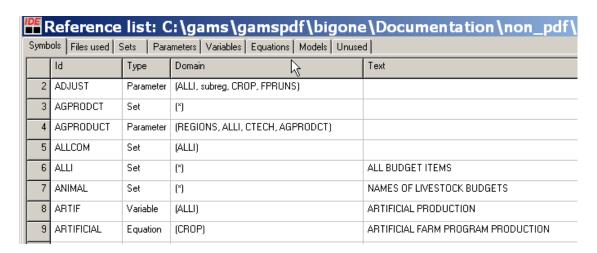
Variables a list of the variables in the program and the names of files in which they appear a list of the equations in the program and the names of files in which they appear a list of the models that exist in the program and the names of files in which they

appear

Unused a list of items that are declared or that are not used anywhere in the model

5.3.6.1.1 Symbol Tab

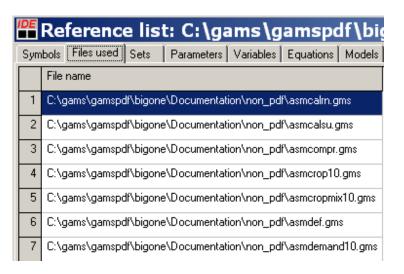
The symbol tab causes the output to appear as follows (for asmall10.gms)



This shows all symbols in the program. The columns give the symbol name(ID), it's type(TYPE), the sets over which it is dimensioned (DOMAIN) and the explanatory text used in it's declaration (TEXT).

5.3.6.1.2 Files used Tab

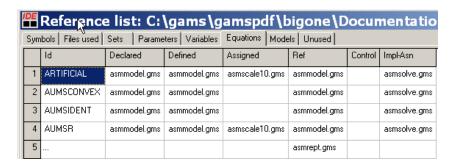
The files used tab causes the output to appear as follows (again for the asmsmall10.gms example)



This gives the names of the files included in the program with their full path references.

5.3.6.1.3 Sets, Parameters etc. Tabs

Refreader contains 5 tabs that give information for sets, parameters etc. This display lists all items falling in a class (for all things that are sets or parameters etc.) one gets output as follows (for the equations in this case)



In this output the entries tell the names of the files in which certain things happen relative to the identified items. The categories of things include where items are

Declared places where the named item is declared in a Set, Parameter, Table, Scalar, Variable, Equation, Acronym, File or Model command. This will be the first appearance.

Defined places set elements or data are explicitly entered. For equations this tells where the .. specification begins.

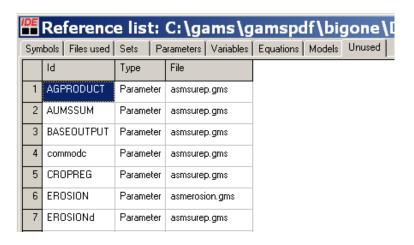
Assigned places where items appear on left hand side of an assignment statement places where item is on left hand side of assignment statement or in a model equation

Control places where set is used in controlling a sum or defining an equation places where an equation or variable has data put into it by the results of a solve

Double clicking on a file name opens that file within the IDE and generally indexes forward to the first reference of that type of the item named in the ID column in the file in that context (some exceptions occur when statements are spread over multiple lines particularly data definitions where the location of the / in parameter statements can cause problems).

5.3.6.1.4 Unused Tab

The unused tab identifies items that are declared (in set parameter etc statements) but are never used on the right hand side of an assignment (=) statement or in a model equation. The output for the model asmall10.gms is as follows

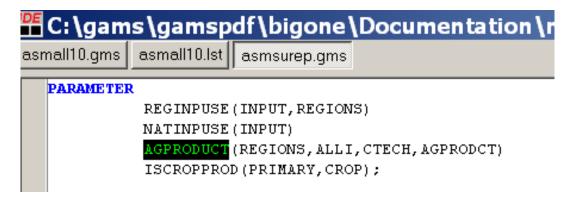


which shows

ID names of items that are declared but unused

Type item type (Parameter, set, variable, etc)
File Name of file in which the item is declared.

Double clicking in the file column causes the IDE to open (if the IDE is the registered item to open GAMS files) to the spot in the file where the an item with the spelling of the name in the ID column appears in the context (declared, defined, referenced etc.) which generally will be the place where the declaration appears. For example if we double click in the file column associated with the AGPRODUCT row the IDE opens as follows



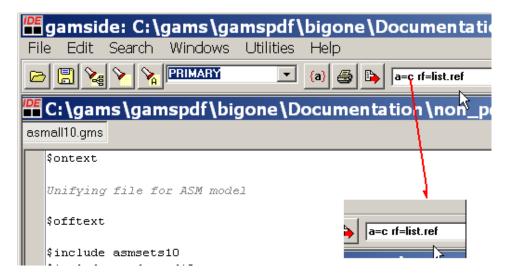
With **AGPRODUCT** highlighted.

5.3.6.2 Steps to Using Refreader

Refreader will only work after a particular "reference file" has been created by a GAMS run. The file is generated by adding the rf option to the command line call of GAMS. The general form of this is to either run

GAMS mymdel rf=filename.ref

or enter a command in the command line box of the IDE as follows



The run of GAMS with the rf option places the name of the ref file in blue in the GAMS log file and double clicking on that line causes the refreader program to run and create its output. Several notes

about the run

- " The rf= command specifies the name of the file refreader will use. Generally refreader expects it to have the extension .ref. Typically we use list.ref.
- " The rf file should be cleared out before the program is run as the rf command appends and does not overwrite.
- " The rf file only covers the program components in a run and does not include any information from restart files. In general it is best to explicitly use all the files in one program without use of save and restart.
- " It is often useful to just generate the reference file without any execution on behalf of the GAMS program. This is done by including the a=c option on the command line or in the command parameter IDE box.

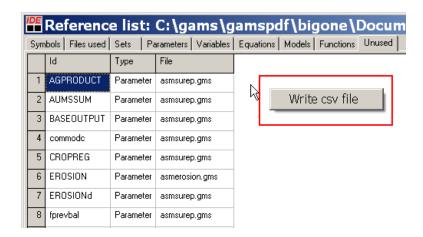
Once the file has been run with the rf option the logfile is augmented with the blue line identifying the ref file name as below

```
No active process
asmall10
 --- .asmfarmpro10.gms(1426) 3 Mb
 -- .asmproc10.qms(1994) 3 Mb
--- .asmlive10.qms(5164) 3 Mb
 --- .asmcrop10.gms(9394) 3 Mb
 --- .asmcropmix10.gms(12381) 4 Mb
 --- .asmlivemix10.qms(14570) 4 Mb
--- .asmcalsu.gms(14916) 4 Mb
--- .asmerosion.gms(15058) 4 Mb
 --- .asmseper.gms(15087) 4 Mb
 --- .asmsurep.gms(15302) 4 Mb
--- ..asmscale10.gms(16647) 4 Mb
--- ..asmcalrn.qms(260) 4 Mb
 --- ..asmdef.gms(16941) 4 Mb
--- .asmmodel.gms(16952) 4 Mb
--- .asmsolve.gms(17013) 4 Mb
--- .asmrept.gms(18020) 4 Mb
 --- ..asmcalrn.gms(260) 4 Mb
--- ..asmsolve.qms(18500) 4 Mb
--- ..asmrept.gms(19507) 4 Mb
 --- ..asmcompr.gms(19547) 4 Mb
 --- .asmloop.gms(19557) 4 Mb
 --- .asmfinal.gms(19610) 4 Mb
    asmall10.gms(19620) 4 Mb
    RefFile C:\gams\gamspdf\bigone\Documentation\non pdf\list.ref
    asmall10.gms(19620) 4 Mb
 *** Status: Normal completion
```

Double clicking on this opens the refreader window as discussed above.

5.3.6.3 Saving the Refreader output

The refreader program includes an option to save the output for inclusion in a program documentation or for other usages. This is done by right clicking in the reference file window whereupon a button that if pressed starts a write csv file dialogue as follows



Clicking on that button will cause the refreader program to prompt for the name of a csv file in which the output will be saved. In turn, one may import that into other programs and eventually make tables for inclusion into application program documentations. Note if one reads the CSV into Excel and then pastes the tables in Excel into Word that Word tables will automatically be created.

5.3.7 Spell checking in files

The IDE contains spell checking features. One accesses this either through the Edit window or by performing a right mouse click in a file window for files other than LST files. In turn one selects **spelling** then can choose

- **Configure** causing a configuration screen to appear where one chooses the dictionary language along with having access to settings regarding items that will be checked and the degree of automatic correction.
- " Check causing the whole document to be spell checked.
- " Check comments where only comments are spell checked.
- " Check strings where only explanatory text is spell checked.

5.3.8 Saving and Using a Script

The IDE has a facility to allow one to run a set of pre specified commands though the Utilities>script menu choice, A script can be a set of pre specified commands stored in a text file and can be built either manually or by recording commands much as one can do with spreadsheet macros.

The most important commands that can be used in a script are as follows

Fileopen - Opens a GAMS job **Filerun** - Runs a GAMS job

Filewait - Waits until a running GAMS job is complete

The general format of these commands is

Fileopen; filename;

Filerun; filename; command line parameters

Filewait; filename;

where

filename gives the name of the file to be run which is proceeded by %ProjDir% if it is in the project directory and otherwise needs the full path specified.

command line parameters gives any command line parameters that are to be associated with the GAMS job.

Example

One could manually prepare a script file (script.txt) as follows

fileopen;%ProjDir%trandata.gms; filerun;%ProjDir%trandata.gms; s=r1 filewait;%ProjDir%trandata.gms; fileopen;%ProjDir%trandata.gms; filerun;%ProjDir%tranmodl.gms; r=r1 s=r2 filewait;%ProjDir%tranmodl.gms; fileopen;%ProjDir%trandata.gms; filerun;%ProjDir%tranrept.gms; r=r2 filewait;%ProjDir%tranrept.gms;

which implements the save restart example from above.

One cam also use the command

Message; text to put in message box;

that inserts a yes no message box to inform the user but note this requires a mouse click answer and stops the job until it gets that answer.

Example (script1.txt)

```
*GAMSIDE script V1
filerun;%ProjDir%trandata.gms; s=r1
filewait;%ProjDir%trandata.gms;
message;Data job done ;
filerun;%ProjDir%tranmodl.gms; r=r1 s=r2
filewait;%ProjDir%tranmodl.gms;
message;Model job done ;
filerun;%ProjDir%tranrept.gms; r=r2
filewait;%ProjDir%tranrept.gms;
message;Whole job done ;
```

Notes

- " The script is run by using utilities>script>play and then giving the name of the script file and pressing open.
- " The script file itself must be saved before use if it is any different for the copy on the disk
- " When the script begins all the files but the script file itself if open are saved so the GMS files will be updated
- " Lines beginning with an * in column1 are treated as comments and ignored.
- " When the filerun is performed the model is run with the run history placed in the process window and the LST file is automatically opened afterwards.
- " The scripting is tricky to use and not very well supported in error messages so it is best to record the steps using the utilities>scropt>record dialogue then going through the steps with the mouse to encompass all one wants to do followed by a utilities>script>stop recording. The script is then placed in a text file and can be edited if needed.
- " A number of other scripting commands are allowed as in the table below

Command	Function
ViewClose;fileidentifier;	Closes a file
FileClose;fileidentifier;	Closes a file
FileSave;fileidentifier;	Saves a file
FileSaveAll;fileidentifier;	Saves all files
FileCompile;fileidentifier;Command line parameters	Compiles a GAMS job

5.3.9 When is it not worth using?

There are costs and benefits of these approaches. The IDE is much easier for simple models but is currently limited to PCs. The DOS/command line approach is generally better for models in customized environments. A development strategy for more complex implementations

- " Use the IDE to get it right.
- " Debug components of large models using save and restart.
- " Then if more comfortable use DOS/UNIX with batch files such as

```
GAMS mymodel -codex 1 -lo 0 -s ./t/savel call myprogram.exe
GAMS moremod -lo 0 -r ./t/savel
```

5.3.10 Employing command line parameters

Experienced DOS or UNIX based GAMS users are used to having command line parameters associated with their GAMS execution commands. In the IDE a box is available just to the right of the execute button where we can associate a set of execution time parameters with a file. In turn note the IDE will remember these whenever the file is opened in this project in the future.



The IDE saves this file specific parameter information in the project file. This is particularly useful for save and restart parameters as once they are defined they are associated with every subsequent use of the file provided you're using the right project and have not changed the restart information.

5.3.11 A difficulty you will have using IDE

When using and teaching the IDE, I find that IDE project location in interaction with file placement gives almost everyone fits at some point or another. I have a rule of thumb to avoid problems.

" Make sure that you are working on files located in the same directory location as the project is located. " This means making sure the path lines match up in the two dark blue locations in the screen shot below.



You do not have to follow this rule but deviations are the same as asking for trouble. When GAMS executes a file in a different directory it will look for options files, GCK files, include files etc in the directory where the project is located.

Another rule of thumb is also relevant.

" Whenever you need to work in a new directory define a new project.

5.3.12 Installation

Before beginning discussion of GAMS usage it is worthwhile to mention installation. Installation involves a number of tasks. There are

Install GAMS and on Windows machines the IDE On Windows machines make IDE icon

Changing licenses

On Linux/Unix run Gamsinst

Choosing solvers

Unpacking software on Windows machines

5.3.12.1 Install GAMS and on Windows machines the IDE

The IDE is automatically installed when GAMS is installed. To install both GAMS and the IDE on a windows machine (There are also more technical instructions in pdf files for <u>Windows</u> and <u>Unix/Linux</u>)

- " Place the GAMS CD into your machine or download a new GAMS version that you have license rights to from the GAMS Corporation.
- " Start the installation using the Windows Explorer or on non widows platforms find the Inxgams. sfx self extracting archive and run it. On windows machines go into the systems subdirectory called **win** then double click on setup.exe



5.3.12.2 On Windows machines make IDE icon

If you desire a desktop icon, then in the Windows Explorer right click on the GAMSide.exe in the GAMS system directory (C:\program files\gams22.7 today), then choose to create a shortcut and place that on your desktop) yielding

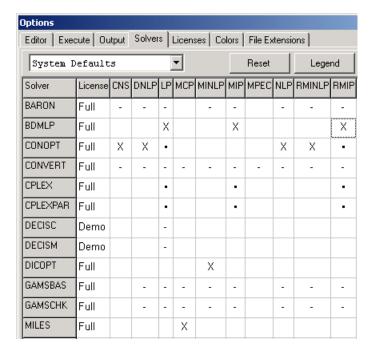


5.3.12.3 On Linux/Unix run Gamsinst

On Linux and Unix machines one then runs gamsinst.out that permits one to choose solvers and otherwise finalize the installation. This should be found in the GAMS system directory.

5.3.12.4 Choosing solvers

You may choose your default solvers using the IDE. In particular under the file options choice and the solvers tab you get a table like the following. This permits you to you revise the solver defaults at the local, project or system scope where the scope is specified by a selection in the box at top left of the screen shot below. In using this X means this is the default solver choice for scope of activities. You should make sure you have X's in this table for the models you wish to run. You obtain these by clicking on any of the small squares ordinarily for solvers that reflect full license status (as identified in the second column on the left). Note if all the solvers reflect Demo status then your license file is likely not properly installed.



5.3.12.4.1 Solver choice outside of IDE

To revise solver choice on a non-windows machine you can

- Run Gamsinst from the GAMS system directory which will prompt for choice
- " Employ the customization features as discussed in the options as discussed in <u>Customizing</u> <u>GAMS</u> chapter
- Edit (carefully) the file GmscmpXX.txt (where the XX depends on operating system Unix/Linux -gmscmpun.txt; Windows 95/98 Gmscmp95.txt; Windows NT Gmscmpnt.txt) from the GAMS system directory changing the lines at the bottom specifying solver choice which appear just below

DEFAULTS
LP BDMLP
MIP BDMLP
RMIP BDMLP
NLP CONOPT
MCP MILES
CNS CONOPT
DNLP CONOPT
RMINLP CONOPT
MINLP DICOPT

5.3.12.5 Unpacking software on Windows machines

Sometimes one may obtain new software from GAMS off sites like <u>Rutherford's</u> in packed or zipped format. One can unpack this in the IDE using the update button that appears on the file options dialogue under the execute tab just to the right of the executable name box. This will allow unpacking of all zip or pck files in the GAMS system directory, but the user is prompted with a list before this happens.

6 Fixing Compilation Errors

The execution of a GAMS program passes through a number of stages, the first of which is the compilation step. Users watching the execution of a program are sometimes dismayed to get the message: **COMPILATION ERRORS** with the message indicating some large number of errors. These notes cover the process of finding and fixing GAMS compilation errors.

Don't bark up the wrong tree
Finding errors: ****
Finding errors: \$
Repositioning error messages: Errmsg
Improperly placed semi colons - error A
Error message proliferation
Commonly found errors and their cause
Other common errors

6.1 Don't bark up the wrong tree

Before beginning a discussion of compilation error repair one thing needs mention. GAMS frequently marks compilation problems in latter parts of the code that are not really errors, but rather the messages are caused by errors in the earlier code. Case may occur where an omitted or extra semicolon or parenthesis in otherwise perfectly coded GAMS programs have caused hundreds of error messages. One should start fixing errors from the top and after fixing several errors rather than puzzling over obscure and often improper messages, rerun the compilation to find out if those repairs took to care of later marked errors. It is hardly ever desirable to try to fix all errors pointed out in one pass.

6.2 Finding errors: ****

When the screen or LOG shows compilation errors are present users should edit the .LST file directly or be guided through it by the IDE and look for the cause of the errors. Errors are marked by lines, which begin with 4 asterisks (****).

For example errsemic.gms one may find lines in the .LST file like the following

```
3 SET PERIODS TIME PERIODS /T1*T5/;
4 ELAPSED ELAPSED TIME /1*12/;

**** $140 $36

5 PRODUCTS LIST OF PRODUCTS /WHEAT, STRAWBERRY/;

**** $140 $36
```

which indicates errors were found in the 4th and 5th lines of the input file.

6.3 Finding errors: \$

The **** GAMS compilation error line contains information about the nature of the error. Error messages are numbered and placed below the place in the line they were encountered and begin with a \$. In the example above, error number **140** occurred in line **4** and was caused by GAMS finding the word ELAPSED when it was looking for an instruction. In addition, a number **36** error was caused by the second incidence of the word ELAPSED and these errors were generated again by the same problem in line **5**. GAMS also includes a list of the error message numbers encountered and a brief description of the error at the bottom of the .LST file. In the case above the following appears at the bottom of the LST file:

```
Error Messages
```

```
36 '=' or '..' operator expected - rest of statement ignored
108 Identifier too long
140 Unknown symbol .
```

Messages also appear in the LOG file and in the <u>IDE</u> the content of the LOG file is used as a navigation aid. Also in the <u>IDE</u> procedures are used to reveal exactly where in the source file the errors arise along with the offering up of the source file indexed to that position and ready for editing.

6.4 Repositioning error messages: Errmsg

It is possible to reposition where the error explanation appears. In particular, the location can be altered so the error message explanations appear just below the place the error is found mixed in with the source listing. This is done by using the option errmsg=1 in the GAMS command line. This can be imposed one of three ways.

" One can call GAMS with the command line parameter

```
gams mymodel errmsg=1
```

- " When using the IDE this is placed in the <u>GAMS command box</u> in the upper right hand corner or if wanted for all models in the file option choice under the execute tab in the box for GAMS parameters.
- " One can change the system level defaults by following the <u>customization procedures</u> entering this line in the file <u>gmcprm95.txt</u> on basic windows machines, which is also called <u>gmsprmnt.txt</u> on NT machines and <u>gmsprmun.txt</u> on Unix and Linux machines. The resultant file looks something like

In turn the output looks like the following

```
SET PROCES
                  PRODUCTION PROCESSES /makechair,maketable,makelamp/
  6
  7
         RESOURCE TYPES OF RESOURCES
                                         /plantcap, salecontrct/;
                                    PRODUCT PRICES BY PROCESS
  8
     PARAMETER PRICE(PROCESS)
****
                            $120
**** 120 Unknown identifier entered as set
  9
                    /makechair 6.5 ,maketable 3, makelamp 0.5/
 10
             PRODCOST (PROCESS)
                                   COST BY PROCESS
                    /Makechair 10 ,Maketable 6, Makelamp 1/
 11
                             $361
**** 361 Values for domain 1 are unknown - no checking possible
             RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
 12
 13
                   /plantcap 10 ,salecontrct 3/;
     TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
 14
                                                     $362
```

```
**** 362 Values for domain 2 are unknown - no checking possible
 15
                         Makechair
                                     Maketable Makelamp
 16
                            3
                                       2
                                                   1.1
          plantcap
 17
           salecontrct
                            1
                                      -1;
 18
     POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
 19
     VARIABLES
                         PROFIT
                                             TOTALPROFIT;
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
 20
     EQUATIONS
 21
                         AVAILABLE (RESOURCE) RESOURCES AVAILABLE;
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
 22
     OBJT.. PROFIT=E=
                                                          $140
**** 140 Unknown symbol
```

6.5 Improperly placed semi colons - error A

What is wrong in the example above? The cause is what is probably the most common GAMS error for new users -- the placement of semi colons. GAMS commands should be terminated with a semi colon (

). However, commands can occupy more than one line. In the above case the original input looked like the following. (errsemic.gms)

```
SET PERIODS TIME PERIODS /T1*T5/,

ELAPSED ELAPSED TIME /1*12/,

PRODUCTS LIST OF PRODUCTS /WHEAT, STRAWBERRY/,
```

This SET command is meant to continue for several lines, but the semi colon at the end of the first line terminates it. In turn, GAMS is looking for a command phrase in the second line and does not recognize the word ELAPSED, so it says **UNKNOWN SYMBOL**. The error is repeated at the end of the second line with yet another semi colon. There are two ways of fixing this. One may get rid of the semi colons in the first 2 lines only leaving a semi colon at the actual end of the SET declaration (i.e., the end of the third line) or one may enter the word SET on the second line and third lines.

Note GAMS does not strictly require a **semicolon** at the end of each command. In particular when the next line begins with one of the recognized GAMS keywords (SET, PARAMETER, EQUATIONS etc.) then a **semicolon** is assumed. However, it is good practice to terminate all commands with a **semicolon**. Certainly the lines before all calculations and equation specifications (.. lines) must have a **semicolon**.

6.6 Error message proliferation

The example also points out another common occurrence. GAMS usually generates multiple error messages as the consequence of a mistake. Once an error is encountered numerous messages may appear as the compiler disqualifies all further usages of the item in question and/or becomes confused. In the case above, subsequent references to the ELAPSED or PRODUCTS sets would cause errors and the SOLVE statement would be disqualified. Thus, users should fix the errors starting from the beginning and skip later errors if in doubt of their validity.

6.7 Commonly found errors and their cause

A number of errors are commonly found in GAMS that frequently confuse new users. Here I present a table of those errors with a brief indication of cause and a hyperlink cross-reference to longer sections

that follow on common causes of such error messages. In using this table, readers should also look at the GAMS error message text as it may indicate additional causes.

GAMS Error Message	Potential Causes Discussion	Common Cause of Error	
8	<u>H</u>	Mismatched parentheses-too many "(" found	
36		Missing elements in equation definition	
37		Missing equation type ("=L=", "=E=" "=G=") in equation specification	
51-60	<u></u>	Illegal nonlinear specification	
66	<u>K</u>	Item which has not been given numerical data appears in equation	
71		Equation has been declared, but not algebraically specified with "" statement	
96	<u>B</u>	A statement ended and another began but no; was included.	
120	<u>C, L</u>	Cannot find a set with this name often a set element is referenced without properly being enclosed in "	
125	<u>_</u> F_	Set is already in use in a sum or an equation definition	
140	<u>C, K, M</u>	GAMS looking for a keyword or declared element and cannot find it. Check spelling and declarations.	
141	<u>K</u>	Parameter without data used, or SOLVE does not proceed .L, and .M references	
148	E	Item referenced with more or less indexed sets than in declaration	
149	<u>G, L</u>	The set identified is not indexed either in a sum or an equation definition	
170	<u>C, D</u>	Set element referred to cannot be found in set defined for this index position, check for misspelling, omissions, and references to wrong set	
171	<u>E, L, O</u>	A domain error, Wrong set being referenced for this index position	
195	<u>N</u>	Name used here duplicates that of an already defined item	
198	<u>P</u>	Using ORD on a set that is not ordered	
256	<u>l, J, K</u>	Something wrong with model specification. Look for other error messages immediately after solve statement	
257	A-N	Solver not checked. Happens in conjunction with any GAMS error	
340	<u>L</u>	Quotes likely forgotten around a specific set reference	
f. Bruce MeGarl	<u>H</u>	Mismatched parentheses-too many ")" found	

¹ The entry below indicates when one gets error 8 a common cause of that error is discussed under the common error H section below.

6.8 Other common errors

Many types of errors are possible in GAMS. I cannot cover each one. Thus, I list a set of common errors as well as an indication of what types of GAMS error messages they cause.

```
Excess or insufficient semi colons - error B
Spelling mistakes - error C
Omitted Set elements - error D
Indexing problems - error E
Summing over sets already indexed - error F
Neglecting to deal with sets - error G
Mismatched parentheses - error H
Improper equation ".." statements - error I
Entering improper nonlinear expressions - error J
Using undefined data - error K
Improper references to individual set elements - error L
No variable, parameter, or equation definition - error M
Duplicate names - error N
Referencing item with wrong set - error O
```

6.8.1 Excess or insufficient semi colons - error B

Too few or too many; 's have been specified. The insufficient case is illustrated <u>above</u>. The example <u>shorterr.gms</u> provides a case where a semi colon has been omitted where the immediate first error message appears as below

```
OBJT OBJECTIVE FUNCTION ( PROFIT )
  22
     EQUATIONS
                         AVAILABLE(RESOURCE) RESOURCES AVAILABLE
  23
  24
     OBJT.. PROFIT=E=
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
***
          $96
                                      $2
                                           $195
                                                     $96
                             -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
  25
****
                             $409
Error Messages
96 Blank needed between identifier and text
       (-or- illegal character in identifier)
       (-or- check for missing ';' on previous line)
```

Normally this error is associated with GAMS error message \$96.

6.8.2 Spelling mistakes - error C

Named sets, parameters, equations etc. may be referenced with a different spelling than in their declaration (i.e., the set CROPS is later referred to as CROP). GAMS identifies **set name misspellings with message \$120**, **set element misspellings with \$170** and **other misspellings with \$140**. The example **shorterr05.gms** provides a case where the set PROCESS (**PROCES**), one of its elements (**salecontrt**) and RESOURCEUSE (**RESOURUS**) are misspelled.

```
7
                     PRODUCTION PROCESSES /makechair,maketable,makelamp/
       SET PROCESS
    8
           RESOURCE TYPES OF RESOURCES
                                           /plantcap, salecontrct/;
                                     PRODUCT PRICES BY PROCESS
    9
       PARAMETER PRICE(PROCES)
                             $120
   10
                      /makechair 6.5 ,maketable 3, makelamp 0.5/
   11
                 Yield(process) yields per unit of the process
   12
                      /Makechair 2
                                     ,maketable 6 ,makelamp 3/
               PRODCOST (PROCESS)
                                      COST BY PROCESS
   13
   14
                      /Makechair 10 ,Maketable 6, Makelamp 1/
   15
               RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
   16
                    /platcap 10 ,salecontrct 3/;
****
                            $170
   17
       TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
                          Makechair
   18
                                       Maketable Makelamp
   19
            plantcap
                                         2
                                                     1.1
   20
            salecontrt
                              1
                                        -1;
                      $170
       POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
   21
   22
       VARIABLES
                           PROFIT
                                               TOTALPROFIT;
   23
       EQUATIONS
                           OBJT OBJECTIVE FUNCTION ( PROFIT )
   24
                           AVAILABLE (RESOURCE) RESOURCES AVAILABLE;
   25
                           SUM(PROCESS,(PRICE(PROCESS)*yield(process)
      OBJT.. PROFIT=E=
   26
                               -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
       AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUS(RESOURCE, PROCESS)
   27
                                                  $140
Error Messages
     Unknown identifier entered as set
     Unknown symbol
140
    Domain violation for element
```

6.8.3 Omitted Set elements - error D

170

One can forget to include elements in set declarations. In turn, when these elements are referenced then an error arises (i.e., an error would occur if the element maketable was omitted from the declaration of set PROCESS but used when data were defined under the PARAMETER PRICE (PROCESS)) and subsequent sets. GAMS identifies such errors with message \$170. The example shorterr06.gms provides a case where the element maketable is omitted from the set PROCESS.

```
6
    SET PROCESS
                  PRODUCTION PROCESSES /makechair,makelamp/
 7
        RESOURCE RESOURCES
                               /plantcap capacity ,salecontrct contract/;
                                   PRODUCT PRICES BY PROCESS
 8
   PARAMETER PRICE(PROCESS)
 9
                  /makechair 6.5 ,maketable 3, makelamp 0.5/
                                           $170
10
              Yield(PROCESS) yields per unit of the process
11
                  /Makechair 2
                                  ,maketable 6 ,makelamp 3/
                                           $170
12
            PRODCOST (PROCESS)
                                   COST BY PROCESS
13
                  /Makechair 10
                                  ,maketable 6, Makelamp 1/
```

```
$170
               RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
   14
   15
                    /plantcap 10 ,salecontrct 3/;
      TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
   16
   17
                           Makechair
                                       Maketable Makelamp
****
                                                $170
  18
            plantcap
                              3
                                         2
                                                     1.1
   19
            salecontrct
                              1
                                         -1;
```

Error Messages

170 Domain violation for element

6.8.4 Indexing problems - error E

Parameters, variables, and equations are specified with a particular index order. Errors can be made where one inadvertently alters that order in subsequent references (i.e., RESOURUSE(RESOURCE, PROCESS) is referred to as RESOURUSE(PROCESS,RESOURCE)). One can also use **too many** [(RESOURUSE(RESOURCE,PROCESS,resource)] or too few [RESOURUSE(RESOURCE)] indices. Cases where the order of sets are changed are marked with message \$171. Cases where more or less indices are used are marked with messages \$148. The example shorter107.gms provides cases, where permutations of the RESOURUSE(RESOURCE,PROCESS) are entered and the errmsg=1 option is used to reposition the messages.

```
TABLE RESOURUSE (RESOURCE, PROCESS) RESOURCE USAGE
  17
                         Makechair
                                     Maketable Makelamp
 18
                            3
                                        2
                                                   1.1
           plantcap
  19
           salecontrct
                            1
                                       -1:
  20
     POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
  21
     VARIABLES
                         PROFIT
                                              TOTALPROFIT;
  22
     EQUATIONS
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
  23
                         AVAILABLE (RESOURCE) RESOURCES AVAILABLE ;
  24
     OBJT.. PROFIT=E=
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
                                -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
  25
  26
     AVAILABLE (RESOURCE).. SUM (PROCESS, RESOURUSE (PROCESS, RESOURCE)
                                                          $171
                                                                   $171
**** 171 Domain violation for set
  27
                           *PRODUCTION(PROCESS)) =L= RESORAVAIL(RESOURCE);
 28
     scalar x;
     x=sum((resource,process),RESOURUSE(RESOURCE,PROCESS,process));
  29
                                                                  $148
**** 148 Dimension different - The symbol is referenced with more/less
             indices as declared
30 x=sum(resource,RESOURUSE(RESOURCE));
                                        $148
**** 148 Dimension different - The symbol is referenced with more/less
             indices as declared
```

6.8.5 Summing over sets already indexed - error F

Errors occur when one treats the same SET more than once [(i.e., process is summed over twice in the expression

```
sum((resource,process),SUM(PROCESS,RESOURUSE(RESOURCE,PROCESS)));]
```

or where an equation is defined over a set and one tries to sum over it. For example in the following case RESOURCE defines the equation and is summed over

```
resource2(resource,process)=sum(process,RESOURUSE(RESOURCE,PROCESS));
```

Such errors are marked with message \$125. The example **shorterr08.gms** illustrates such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

6.8.6 Neglecting to deal with sets - error G

Errors occur when one does not sum or index over a set referenced within an equation (i.e., in the example shorterr09.gms the set **Process** is used occurs but is not summed over or used in defining the equations). This is marked with message \$149.

```
26 AVAILABLE(RESOURCE).. RESOURUSE(RESOURCE, PROCESS)
                                                      $149
**** 149 Uncontrolled set entered as constant
  27
                           *PRODUCTION(PROCESS) =L= RESORAVAIL(RESOURCE);
****
                                              $149
**** 149 Uncontrolled set entered as constant
  28 scalar x;
  29 x=sum(resource,RESOURUSE(RESOURCE,PROCESS));
                                               $149
**** 149 Uncontrolled set entered as constant
  30 parameter resource2(resource);
  31
     resource2(resource) = RESOURUSE(RESOURCE, PROCESS);
                                                    $149
**** 149 Uncontrolled set entered as constant
```

6.8.7 Mismatched parentheses - error H

Parentheses must match up in expressions. An excess number of open "(" parentheses are marked with **\$8** while excess closed ")" parentheses are marked with **\$408** [i.e., cases like SUM (I,X(I); or SUM (I,X(I))); generate errors] and but other errors can enter. The example **shorterr10.gms** illustrates such

errors under the use of the errmsg=1 option which repositions the error message explanatory text.

```
OBJT.. PROFIT=E=
                     SUM(PROCESS,((PRICE(PROCESS)*yield(process)
                                 -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
 25
                                                                           $8
****
      8 ')' expected
     AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
 26
                           *PRODUCTION(PROCESS))) =L= RESORAVAIL(RESOURCE);
 27
                                                 $37,408$409
***
         '=1=' or '=e=' or '=g=' operator expected
     37
**** 408
         Too many ), ] or }
**** 409
         Unrecognizable item - skip to find a new statement
****
            looking for a ';' or a key word to get started again
 28
     scalar x:
     x=sum((resource,process),RESOURUSE(RESOURCE,PROCESS)));
 29
****
                                                            $408
**** 408 Too many ),] or }
     x=sum((resource,process),(RESOURUSE(RESOURCE,PROCESS));
 30
----
****
         ')' expected
```

Two error prevention strategies are possible when dealing with parentheses.

- Many editors, including the one in the <u>IDE</u>, contain a feature that allows one to ask the program to identify the matching parentheses with respect to the parenthesis that is sitting underneath the cursor. It is highly recommended that GAMS users employ this feature during model coding to make sure that parentheses are properly located for the end of sums, if statements, loops etc.
- " Alternative characters can be used in place of parentheses. In particular, the symbols { } or [] can be used instead of the conventional (). GAMS is programmed to differentially recognize these symbols and generate compile errors if they do not match up. Thus a statement such as

```
 x = sum( j, ABS ( TTS (j) ) );  can be restated as  x = sum[ j, ABS { TTS(j) } ];
```

Such a restatement would provide a visual basis for examining whether the parentheses were properly matched. It would also generate errors if one did not use the alternative parenthesis forms in the proper sequence. For example, the following statement would stimulate compiler errors:

```
x = sum[j, ABS { TTS(j}]);
```

6.8.8 Improper equation ".." statements - error I

Each declared equation must be specified with a statement, which contains certain elements. Omitting the ".." causes error \$36. Omitting the equation type ("=L=", "=E=", or "=G=") causes error \$37. Omitting the specification of a declared equation is marked with messages \$71 and \$256. The example

shorterr11.gms illustrates the first two such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

```
25
     OBJT PROFIT=E=
                       SUM(PROCESS,(PRICE(PROCESS)*yield(process)
****
                $36
****
         '=' or '...' or ':=' or '$=' operator expected
          rest of statement ignored
  26
                                  -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
     AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
  27
  28
                           *PRODUCTION(PROCESS)) = RESORAVAIL(RESOURCE);
****
                                                                          $37
          '=l=' or '=e=' or '=g=' operator expected
```

while the example shorterr12.gms illustrates the last two

```
EQUATIONS
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
  22
  23
                         AVAILABLE(RESOURCE) RESOURCES AVAILABLE
  24
                         notthere one i forgot ;
  25
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
     OBJT.. PROFIT=E=
  26
                                 -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
  27
     AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
                           *PRODUCTION(PROCESS)) =1= RESORAVAIL(RESOURCE);
  28
  29
     MODEL RESALLOC /ALL/;
  30
     SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
                                              $71,256
***
         The symbol shown has been declared as an equation, but no
             Symbolic equation (..) was found. hint - look for commas in the
             Documentation text for the equations. use quotes around the
             Text or eliminate the commas.
         Error(s) in analyzing solve statement. More detail appears
         Below the solve statement above
**** The following LP errors were detected in model RESALLOC:
**** 71 notthere is an undefined equation
```

6.8.9 Entering improper nonlinear expressions - error J

One gets messages **\$51-\$60** and **\$256** containing the word ENDOGENOUS when the equations contain nonlinear terms beyond the capability of the solver being used (i.e., nonlinear terms do not work in LP solvers). The example shorter13.gms illustrates the first two such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

**** 51 in equation AVAILABLE .. VAR argument(s) in function

6.8.10 Using undefined data - error K

When data items are used which have **not been declared** (in a TABLE, PARAMETER or SCALE statement) **one gets told they are an unknown symbol via error \$140** simply stating **GAMS doesn't know what they are**. In addition, when declared **items are used which have not received numerical values**, one gets either: 1) **message \$141** when the items are used in calculations, or 2) **messages \$66** and \$256 when the items are used in model equations. One can also get message \$141 when referring to optimal levels of variables (i.e., X.L or X.M) when a SOLVE has not been executed. The example **shorter14.gms** illustrates the first two such errors under the use of the errmsg=1 option which repositions the error message explanatory text. This example also shows how \$141 errors occur for all uses of .L and .M commands when **GAMS** stops and the actions undertake by solve are not checked because of earlier compiler errors.

```
SET PROCESS
                    PRODUCTION PROCESSES /makechair,maketable,makelamp/
   7
     RESOURCE RESOURCES /plantcap ,salecontrct ;
  8
     PARAMETER PRICE(PROCESS)
                                    PRODUCT PRICES BY PROCESS
  9
                    /makechair 6.5 ,maketable 3, makelamp 0.5/
  10
                Yield(process) yields per unit of the process
                RESORAVAIL (RESOURCE) RESOURCE AVAILABLITY
  11
  12
                   /plantcap 10 ,salecontrct 3/;
  13
     parameter RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
     POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
                         PROFIT
  15
     VARIABLES
                                             TOTALPROFIT;
  16
     EQUATIONS
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
  17
                         AVAILABLE(RESOURCE) RESOURCES AVAILABLE ;
  18
     OBJT.. PROFIT=E=
  19
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
 20
                                 -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
                                         $140
**** 140 Unknown symbol
  21
     scalar x;
  22
     x=sum(PROCESS,Yield(process));
                        $141
**** 141 Symbol neither initialized nor assigned
****
             A wild shot: You may have spurious commas in the explanatory
****
             text of a declaration. Check symbol reference list.
 23
     AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
  24
                           *PRODUCTION(PROCESS)) =L= RESORAVAIL(RESOURCE);
  25
  26
     MODEL RESALLOC /ALL/;
  27
     SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
**** 257 Solve statement not checked because of previous errors
     solprod(PROCESS) = PRODUCTION.1(PROCESS);
****
                                   $141
**** 141 Symbol neither initialized nor assigned
             A wild shot: You may have spurious commas in the explanatory
****
             text of a declaration. Check symbol reference list.
```

while <u>shorterr15.gms</u> illustrates what happens when items without numerical value are used in equations.

```
parameter RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE;
  17
     POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
  18
     VARIABLES
                         PROFIT
                                             TOTALPROFIT;
  19
     EQUATIONS
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
                         AVAILABLE (RESOURCE) RESOURCES AVAILABLE ;
  20
  21
  22
     OBJT.. PROFIT=E=
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
  23
                                 -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
  24
     scalar x;
     x=sum(PROCESS,Yield(process));
  25
     AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
  27
                           *PRODUCTION(PROCESS)) =L= RESORAVAIL(RESOURCE);
  28
  29
     MODEL RESALLOC /ALL/;
  30
     SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
****
                                              $66,256
****
         The symbol shown has not been defined or assigned
             A wild shot: You may have spurious commas in the explanatory
             text of a declaration. Check symbol reference list.
**** 256 Error(s) in analyzing solve statement. More detail appears
         Below the solve statement above
**** The following LP errors were detected in model RESALLOC:
**** 66 RESOURUSE has no data
```

and <u>shorterr15.gms</u> shows what happens when a solve statement is not present and .L or .M <u>variable</u> or equation attributes are used in calculations.

```
29 MODEL RESALLOC /ALL/;
32 solprod(PROCESS) = PRODUCTION.1(PROCESS);

**** $141

**** 141 Symbol neither initialized nor assigned

**** A wild shot: You may have spurious commas in the explanatory

**** text of a declaration. Check symbol reference list.
```

6.8.11 Improper references to individual set elements - error L

Individual set elements are referenced by entering their name surrounded by quotes. When the quotes are not entered one gets message \$120 and when the item is in the set relevant to this place without m quotes one gets \$340 (i.e., if I have defined X(CROP) with CORN as an element in CROP, then X(CORN) is wrong, but X("CORN") is right). One also gets errors assuming this is a new set indicating it has not been dealt with \$149 and this is not the set the item is defined over \$171 (a domain error). The example shorter16.gms illustrates such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

```
6 SET PROCESS PRODUCTION PROCESSES /makechair,maketable,makelamp/
7 RESOURCE TYPES OF RESOURCES /plantcap capacity ,salecontrct contract/;
```

```
PRODUCT PRICES BY PROCESS
  8
      PARAMETER PRICE(PROCESS)
  9
                    /makechair 6.5 ,maketable 3, makelamp 0.5/
  10
                Yield(process) yields per unit of the process
  11
                    /Makechair 2
                                    ,maketable 6 ,makelamp 3/
  12
              PRODCOST (PROCESS)
                                    COST BY PROCESS
  13
                    /Makechair 10
                                   ,Maketable 6, Makelamp 1/
              RESORAVAIL(RESOURCE) RESOURCE AVAILABLITY
  14
  15
                   /plantcap 10 ,salecontrct 3/;
      TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
  16
  17
                         Makechair
                                     Maketable Makelamp
  18
           plantcap
                            3
                                       2
                                                   1.1
  19
           salecontrct
                            1
                                      -1;
  20
     scalar x;
     x=price(makechair);
  21
                      $120,340$149,171
**** 120
         Unknown identifier entered as set
**** 149
         Uncontrolled set entered as constant
**** 171 Domain violation for set
**** 340 A label/element with the same name exist. You may have forgotten
             to quote a label/element reference. For example,
****
             set i / a,b,c /; parameter x(i); x('a') = 10;
```

6.8.12 No variable, parameter, or equation definition - error M

When a variable, parameter, or equation is **used which has not been declared** one gets error **\$140**. The example **shorterr17.gms** illustrates such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

```
POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
 20
 21
     VARIABLES
                        PROFIT
                                             TOTALPROFIT:
                        OBJT OBJECTIVE FUNCTION ( PROFIT )
 22 EQUATIONS
 23
     OBJT.. PROFIT=E=
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
 24
 25
                                 -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
 26
     AVAILABLE(RESOURCE).. SUM(PROCESS, RESOURUSE(RESOURCE, PROCESS)
             $140
**** 140 Unknown symbol
 27
                           *PRODUCTION(PROCESS)) =L= RESORAVAIL(RESOURCE);
 28 MODEL RESALLOC /ALL/;
```

6.8.13 Duplicate names - error N

Multiple declarations of items with the same name will cause message \$195. The example shorter18.gms illustrates such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

```
8 PARAMETER PRICE(PROCESS) PRODUCT PRICES BY PROCESS
9 /makechair 6.5 ,maketable 3, makelamp 0.5/
10 Yield(process) yields per unit of the process
11 /Makechair 2 ,maketable 6 ,makelamp 3/
12 PRODCOST(PROCESS) COST BY PROCESS
```

```
13
                    /Makechair 10 ,Maketable 6, Makelamp 1/
 14
             RESORAVAIL (RESOURCE) RESOURCE AVAILABLITY
 15
                   /plantcap 10 ,salecontrct 3/;
     TABLE RESOURUSE(RESOURCE, PROCESS) RESOURCE USAGE
 16
 17
                         Makechair
                                     Maketable Makelamp
 18
                            3
                                       2
                                                  1.1
          plantcap
 19
          salecontrct
                                      -1;
 20
     POSITIVE VARIABLES PRODUCTION(PROCESS) ITEMS PRODUCED BY PROCESS;
 21
     VARIABLES
                         PROFIT
                                             TOTALPROFIT;
                         OBJT OBJECTIVE FUNCTION ( PROFIT )
 22
     EQUATIONS
 23
                         RESORAVAIL (RESOURCE) RESOURCES AVAILABLE ;
****
                                  $195
**** 195 Symbol redefined with a different type
```

6.8.14 Referencing item with wrong set - error O

When an item is reference over a different set than it is defined over and that set is not a subset of the original set one gets a <u>domain</u> error **\$171**. The example <u>shorterr19.gms</u> illustrates such errors under the use of the errmsg=1 option which repositions the error message explanatory text.

```
23
                         AVAILABLE (RESOURCE) RESOURCES AVAILABLE ;
  24
                         SUM(PROCESS,(PRICE(PROCESS)*yield(process)
     OBJT.. PROFIT=E=
  25
                                 -PRODCOST(PROCESS))*PRODUCTION(PROCESS));
  26
     AVAILABLE(process).. SUM(resource, RESOURUSE(RESOURCE, PROCESS)
***
**** 171 Domain violation for set
  27
                           *PRODUCTION(PROCESS)) =L= 10;
  28 MODEL RESALLOC /ALL/;
  29
     SOLVE RESALLOC USING LP MAXIMIZING PROFIT;
***
**** 257 Solve statement not checked because of previous errors
  30
 31 parameter solprod(process) report of production;
     solprod(resource) = RESORAVAIL(RESOURCE);
  32
****
                      $171
**** 171 Domain violation for set
```

6.8.15 ORD on an unordered set - error P

When ORD is used on a set that is not ordered one receives error 198. Ordered sets typically are ones with <u>explicit set elements</u>. Unordered sets generally refer to cases where set elements are <u>calculated</u> or elements appear in different order across different sets. The last case is illustrated in the following two examples <u>error withord.gms</u>

In the first example we define a set that uses elements that have already been defined in another set that has some of the elements in the first one but is a more extensive set

```
set a a couple of the elements /r2,r3/;
set b more elements /r1*r4/;
scalar count counter /0/;
loop(b$(ord(b) gt 3),count=count+1);
```

```
display count;
```

In this case if one printed out b it would be r2 r3 r1 r4

and GAMS will produce the error. To fix this one could just reorder the two set definitions defining b before a.

In the second example we define a set that uses elements that have already been defined in another set but in a different order.

```
set ala all the elements /r1*r10/;
set alb elements in different order /r3,r1/;
loop(alb$(ord(alb) gt 3),count=count+1);
display count;
```

To fix this one must always specify the elements in set 1b in the same order as in 1a. This is required because of the <u>Unique Element List and associated ordering employed</u> within GAMS.

7 More Language Basics

This section covers a slightly advanced set of GAMS language elements. The coverage is organized by chapter with the chapters covering:

Rules for Item Names, Element Names and Explanatory Text Including Comments

Calculating Items
Improving Output via Report Writing
Rules for Item Capitalization and Ordering
Conditionals
Control Structures

7.1 Rules for Item Names, Element Names and Explanatory Text

There are rules imposed in GAMS relative to the maximum size and composition of item names, set element names and explanatory text. They are discussed below by category.

Item name rules
Element name rules
Explanatory text rules

7.1.1 Item name rules

The statements declaring <u>sets</u>, <u>scalars</u>, <u>parameters</u>, <u>tables</u>, <u>files</u>, <u>acronyms</u>, <u>variables</u>, <u>equations and models</u> all name items. The names for these items must follow a set of rules. The name of any item

" Can be up to 63 characters long, if not using MPSGE.

- " Must start with an alphabetic character.
- " Can contain both alphabetic and numeric characters.
- " Cannot contain spaces.
- " Cannot contain special characters excepting an _ (underscore).
- " Can be typed and referenced in a case insensitive manner but the case structure used in the first occurrence of the name will be the <u>way it is printed out</u>.
- " Should in my opinion for readability and definition be long enough so that the names are explanatory as argued in the <u>Writing Models and Good Modeling Practices</u> chapter.
- " MPSGE is limited to 10 character set names. Also if you use a set to index subsets in an CES function, the limit if 4 characters.

Examples:

Below the item names are in red (namerules.gms)

```
Variable A6item;
Set shoes /tennis,dress/;
Parameter here_is_a_long_name /1/;
Equation Wheredidiputmy(shoes);
Acronym Monday, a6data, a7_it;
```

7.1.2 Element name rules

<u>Set or Sets</u> statements declare names for individual set elements. These element names must follow a set of rules. An element name

- " Can be up to 63 characters long.
- " Should try to attain unique identification in the first 10 characters since longer names will be truncated to 10 characters in certain displays.
- " Must start with an alphabetic or numeric character.
- " May be quoted or unquoted where:
 - ¶ In unquoted elements
 - " Spaces are not allowed.
 - " The only special characters allowed are +,-,_
 - " Cannot be the same as a GAMS reserved words (set, table, variable, parameter, etc.) are not allowed.
 - ¶ In quoted elements
 - " Spaces are allowed.
 - " Any special characters are allowed (including international ones if charset=1 option used).
 - " Must have quotes that begin and end each element name.
 - " Use either the symbol " or ' for the quotes.
 - " GAMS reserved words are allowed in quotes.
 - ¶ Quoted and unquoted elements can be mixed.

- " Is case sensitive in subsequent references but case structure used in the first occurrence of the name will be the way it is <u>printed out</u>.
- " Will be referred to in quotes in assignments or equations if an individual element is to be addressed.

Examples:

Here the element names are in blue. Note for ease of understanding, each element is on a separate line (namerules.gms)

```
Set
      mshoes /
                 tennis
                 has+special-characters
                  an underscore
                  3number
                                 /;
                  "variable"
Set
      shoes2 /
                  "*starts with *"
                  "has a space"
                  'has "quotes" in it'
                  'contains, a comma'
                                       /;
Set
      shoes3 /
                  tennis
                  "has spaces"
                                       /;
 x("Tennis")=3;
y('an_underscore')=1;
```

7.1.3 Explanatory text rules

The statements declaring <u>sets</u>, <u>scalars</u>, <u>parameters</u>, <u>tables</u>, <u>files</u>, <u>acronyms</u>, <u>variables</u>, <u>equations and models</u> all can contain explanatory text. These explanatory text entries must follow a set of rules. Namely they

- " Are optional
- " Can be up to 255 characters long
- " May be quoted or unquoted
- " May contain spaces
- " Must all be entered on one line along with the item name
- " In unquoted text
 - ¶ Can only contain the special character _ (underscore).
 - ¶ Cannot contain GAMS reserved words (variable, parameter, etc.).
- " In quoted elements
 - Any special characters are allowed (including international ones if charset=1 option used)
 - ¶ Must have matching quotes at the beginning and end of each element name.
 - ¶ May use either " or ' but the usage of these must match up.
 - ¶ May contain GAMS reserved words are allowed in quotes.
 - ¶ Can nest quiotes with oly the outer quotes being of concern to GAMS i.e. they could contain "A nested 'quote' like this"

" Should not be treated as optional for named items since will appear in the <u>Symbol List</u> as argued in the <u>Writing Models and Good Modeling Practices</u> chapter.

Note the explanatory text for set elements is only accessible through the .te put file command

Examples:

Below the explanatory text for item names in **green** and the explanatory text for set element names in **blue**. Note for ease of understanding, each example has a separate line for each element (**namerules.gms**)

```
Set
             shoess
                       "my test"
                        /tennis here i can tell you what this is
                                 'special characters if needed /*+-'/
                         dress
Set
             kshoes
                           with underscore ;
Set
             kshoes3
                           "with special characters * / ? , ";
             kshoes4
                           "with 'quotes' like in can't and won't "
Set
Parameter
             data3
                           THIS IS explanatory text
                                                           /1/;
                           "***** look at this one";
Variable
             A6item
                           Model equation;
Equation
             Wh(shoes)
             notexthere /all/;
Model
```

7.2 Including Comments

GAMS code can have comments inserted within it in several ways. A description of each follows.

Blank lines
Single line comments
Multiple line comments
End of line comments
In line comments
Outside margin comments
Hidden comments

7.2.1 Blank lines

One can freely enter blank lines to set off certain sections and enhance readability. For example in **commentdol.gms** I have 2 blank lines.

```
set a /a1,a2/;
set b /a2,c2/;
set c /a3,d3/;

parameter d(a,b,c);
d(a,b,c)=1.234567;

option d:1;display d;
option eject;
```

7.2.2 Single line comments

Users may insert a single line comment (or a group thereof) on any line by placing an asterisk in column 1 followed by any text whatsoever. The commented text is completely ignored by the GAMS compiler. It can contain GAMS reserved words, messages or any other content.

Uses can cause GAMS to recognize a character other than an asterisk as the column 1 delimiter. This is done by using the \$ command \$Comment c where the character c replaces * as the comment delimiter. For example

```
$comment!
```

changes the character to a !. An example follows and is in commentdol.gms

```
*normal comment
*next line is deactivated GAMS statement
* x=sum(I,z(i));
$comment !
!comment with new character
```

Notes:

- " Comments may be intermixed with other GAMS instructions and may be used anywhere in the GAMS code.
- " The * or other character must appear in column 1 or it (the *) will be treated as a multiplication symbol.
- The character used in redefinition of the * comment identifier must be chosen carefully as that character is thereafter prohibited from ever appearing in column 1.
- " A multiplication symbol can never appear in column 1 while * is the comment beginning character.
- " One line comments appear in the echo print as numbered lines.

7.2.3 Multiple line comments

While one can enter a series of comments beginning with an * in column 1, there are cases where it is most convenient to incorporate a multi line text comment without the need for an * in each line. This is done by using the paired \$ commands \$Ontext and \$Offtext. \$Ontext causes all lines after it to be treated as comments regardless of content. \$Offtext terminates the comment begun by a \$Ontext making subsequent lines regular GAMS statements. The lines in between constitute the comment.

Example:

(commentdol.gms)

```
$ontext
Here is a file showing how to use
various types of comments

valid GAMS statements can also be in the
comment but will not be compiled

set a /1*11/;
$offtext
set a /a1,a2/;
```

```
set b /a2,c2/
set c /a3,d3/;
```

Notes:

- " Lines in the \$ontext \$offtext sequence are copied through to the echo print listing but without line numbers.
- " These items can be used to rapidly deactivate large sections of code that one does not wish to execute or compile as in speed or memory use searches.

7.2.4 End of line comments

Comments may be included on the end of lines containing GAMS code. This involves both activation and specification.

- " Activation while GAMS accommodates such statements it must be told to do so. This is done by using the command <u>\$Oneolcom</u>.
- " Specification -- end of line comments are set off through the entry of the delimiting character string!! that renders the remaining part of the statement as a comment.
- One can change the activating character string using the command <u>\$eolcom</u>.

Example:

(commentdol.gms)

Notes:

- Before end of line comments can be used a <u>\$oneolcom</u> activating statement must appear.
- " End of line comments are copied through to the echo print listing on the appropriate lines.
- " The lines on which end of line comments appear must be fully valid GAMS statements but the comment can appear on intermediate lines of a statement that terminates later.
- " The ability to add an end of line comment can be terminated by entering the command \$Offeolcom.
- " One can redefine the activating characters from !! to some other choice using the command \$\frac{\\$Eolcom}{cc}\$ where cc is the new character string delimiting beginning of a comment as illustrated above.

7.2.5 In line comments

Comments may be included intermixed with instructions in a line of GAMS code. This involves both activation and specification.

- " Activation -- while GAMS accommodates such statements it must be told to do so. This is done by using the command \$\text{Oninline}\$.
- " Specification -- in line comments are set off through the entry of the character string /* before the comment and */ after the string which renders all the characters within these delimiters as a

comment.

" Activating characters can be changed with the command <u>\$inlinecom</u>.

Example:

(commentdol.gms)

Notes:

- Before in line comments can be used a \$Oninline activating statement must appear.
- " In line comments must be set off before and after with the initiating (/*) and terminating delimiters (*/).
- " In line comments are copied through to the echo print listing on the appropriate lines.
- " The lines in which in line comments appear must be fully valid GAMS statements, but the comment can appear on intermediate lines of a statement that terminates later.
- " In line comments once begun may span multiple lines before the terminating character appears.
- " The ability to add an in line comment can be terminated by entering the command \$Offinline.
- One can redefine the initiating and terminating characters from /* and */ to some other choice using the command <u>\$Inlinecom</u> cc dd where cc and dd are the new delimiting character strings designating beginning and end of a comment as illustrated above. Inline comments may be allowed to be nested using <u>\$Onnestcom</u>.

7.2.6 Outside margin comments

Comments may also be included on the front and back of lines with GAMS code. This is done by first defining the columns where the active GAMS instructions appear. Subsequently one enters comments immediately proceeding or succeeding the active code columns. In particular, one can specify the first and last columns on a page of GAMS code that are active GAMS code and thereby both

- " A leading area of each line can be set off so that the GAMS compiler will ignore it. This is specified by setting the left most column where valid GAMS instructions can occur using the command SMincol cc. There cc is the first active column where GAMS code appears. In turn, anything to the left of that column is treated as a comment.
- " A trailing area of each line can be set off so that the GAMS compiler will ignore it. This is specified by setting the right most column where valid GAMS instructions can occur using the command §Maxcol cc. There cc is the last active column where GAMS code appears. In turn anything to the right of that column is treated as a comment.

Example:

(Margin.gms)

\$ontext

1 2 3 4 5 6

```
12345678901234567890123456789012345678901234567890

$offtext

$mincol 20 maxcol 45

Now I have set i plant /US, UK/ This defines I turned on the scalar x / 3.145 / A scalar example. margin marking. parameter a, b; Define some parameters.

$offmargin
```

Only the black section of the statements are active since they appear between columns 19 and 45, and anything before 19 column or after column 45 is treated as a comment.

Notes:

- " Before comments set off by margins can be used either a \$mincol or \$maxcol statement must be used.
- " Mincol defaults to 1 and is not specified through a \$mincol command means there will be no beginning inactive content on GAMS lines.
- " Maxcol defaults to the maximum line length currently 32767and if not specified through a \$maxcol command means there will not be trailing inactive content on GAMS lines.
- " Setting Maxcol to 0 causes GAMS to set it to the maximum allowable number of columns.
- " The full content of the lines are copied through to the echo print listing including the area below the mincol and above the maxcol.
- " The GAMS statement components falling within the specified columns mincol through maxcol must be fully valid GAMS statements.
- Delineators setting off the margins are entered through the use of <u>\$Onmargin</u> and can be removed through <u>\$Offmargin</u>. An example appears there.

7.2.7 Hidden comments

Users may insert a hidden single line comment (or a group thereof) at any point in the code by placing a <u>\$Hidden</u> command followed by comment text on the same line. The commented text is completely ignored by the GAMS compiler, but is not copied to the echo print component of the LST file. It can contain GAMS reserved words, messages or whatever. An example follows and is in **commentdol.gms**

```
$hidden a comment I do not want in LST file
set a /a1,a2/;
set b /a2,c2/
set c /a3,d3/;
```

7.3 Calculating Items

Calculations are inherent in GAMS replacement statements and in equation specification (..) commands.

Basic components of calculations

Operations over set dependent items

Items that can be calculated

Cautions about calculations

Potential other components in calculations

Including conditionals

7.3.1 Basic components of calculations

Calculations contain basic components in terms of algebraic specification and in terms of operators that act over sets.

```
Operators

= .. statements
Basic arithmetic + - * / **
Arithmetic hierarchy
Changing hierarchy using () [] {}
```

7.3.1.1 Operators

The basic operators in equations are the

- " = equal sign,
- " .. equation definition
- +, -, *, / and ** operators that allow addition, subtraction, multiplication, division and exponentiation and
- " (, { and [which are code grouping parentheses.

These are discussed below plus their hierarchy in calculation.

```
= ...statements
Basic arithmetic + - * / **
Arithmetic hierarchy
Changing hierarchy using () [] {}
```

7.3.1.1.1 =

All replacement (also called assignment) statements in GAMS contain an = sign. The basic format is (calculate.gms)

```
x=4;
Z(i)=12;
Y(i)$z(i)=z(i);
Q(i)=yes;
```

where the scalar or set dependent item on the left hand side is set equal to the scalar or expression on the right hand side. The term on the left hand side must always be a single scalar, parameter or set item potentially indexed over sets. The term can also contain a <u>conditional</u>. The term on the right hand side is a constant, expression, <u>acronym</u> or <u>special value</u>.

7.3.1.1.2 .. statements

Calculations can appear in .. statements as discussed in the <u>Variables, Equations, Models and Solves</u> chapter.

```
Eq1[I].. zZ(i)=e=12+x;
Eq2[I].. zZ(i)=e=12-x;
```

7.3.1.1.3 Basic arithmetic + - * / **

Commonly it is desirable to add, subtract, multiply, divide or exponentiate items in replacement statements. This is done employing the symbols + - * / **. Examples follow (calculate.gms)

```
x=4+6+sqrt(7);
Z(i)=12+x;
Eq1[I]..zZ(i)=e=12+x;
Y(i)=+z(i);
x=x-3-sqrt(7);
Z(i)=12-x;
Eq2[I]..zZ(i)=e=12-x;
Y(i) = -z(i);
x=x-3-sqrt(7);
Z(i)=12*x;
Eq3[I].. zZ(i)=e=12*x;
Y(i) = 44*z(i);
x=x-3/sqrt(7);
Z(i)=12/x;
Eq4[I]..zZ(i)=e=12/x;
Y(i)=1/z(i);
x=3**sqrt(7);
Z(i)=12.0**x;
Y(i)$(z(i)-1 gt 0)=z(i)**0.5;
Y(i)=14*x**2/4-3+2;
```

A + - * / or ** cannot go on the left hand side unless it is in the numerical evaluation of a Conditional.

These operators may be used with sets as described <u>below</u> or in the set arithmetic part of the <u>Sets</u> chapter.

7.3.1.1.4 Arithmetic hierarchy

Within GAMS replacement statements are evaluated in a three-step hierarchy (unless they are enclosed in parentheses). That hierarchy is

Operator	Description	Prior	ity
**	exponentiation	1	
* /	multiplication and d	ivision	2
+ -	addition and subtra	ction	3

The priority 1 items are done before the priority 2 and then the 3. However, items in parentheses or brackets are always resolved first. But within the parentheses the above hierarchy is followed. When multiple items appear of the same priority resolution is from left to right. Calculation hierarchy also involves logical conditions as fully specified in the Conditional notes.

7.3.1.1.5 Changing hierarchy using () [] {}

Items within parentheses or brackets are resolved before doing numerical calculations and the innermost parentheses are resolved first. Furthermore, any of the pairs () {} or [] can be used. For example, in the following

```
Z{I}=+{34/(11+12)}+11;
eq[i].. zZ{I}=1=10*[3+2]**{34/(11+12)}+11-1;
```

the 11+12 is computed first then the other parentheses or brackets surrounded terms.

7.3.2 Operations over set dependent items

Numerical operations can involve sets either operating over them or doing operations with them. Fundamentally these involve sums, finding the biggest or smallest number in a set, multiplying elements and doing calculations involving set elements. It is also worthwhile discussing forms of set referencing in these items.

```
= replacement or .. statements

Sum , Smax, Smin, Prod

Alternative set addressing schemes
```

7.3.2.1 = replacement or .. statements

When statements like

```
x(i)=4;
Eq4[I].. zZ(i)=e=12/x(i);
```

are included in a GAMS code all of the cases associated with each and every element in I are computed. The order that the calculations or done in terms of the elements of the sets depends on the order of the set elements as discussed in the Rules for Item Capitalization and Ordering chapter.

7.3.2.2 Sum, Smax, Smin, Prod

Frequently in a program one wishes to compute items over the set elements associated with parameters.

7.3.2.2.1 Sum

One might wish to sum items as follows

```
r=sum(I,y[I]);
r=sum((I,j),y(i)+w(j));
eq5[I].. zz[I]=e=sum[j,zz[i-1]+zq[j]];
```

Here the sum is computed over all of

```
the elements in I for the first equation the elements in I and j for the second equation
```

the elements in j for the third equation

Notes:

- " The general syntax is sum(settovary, expression) where
 - ¶ The settovary is the name of the sets or sets that will be varied
 - \P When more than one set is to be varied they are enclosed in parentheses sum((i,j),x(i,j)).
 - ¶ Expression is a generally a function of the set in the sum
 - A (occurs just after the word sum and matches with a) at the end of the sum.
- " In replacement statements parameters, and scalars can freely appear. Variables and equations can only be present if <u>attributes</u> of them are being addressed.
- " In model equation specification statements parameters, scalars and variables can freely appear.
- The expression after the comma is fully computed and then applied to the sum as if the term were in parentheses.

7.3.2.2.2 Smin Smax

One might wish to find the largest or smallest values over a set. This is done using

```
r=smax(I,y[I]);
r=smax((I,j),y(i)+w(j));
```

Here the maximum element from the set is returned back over all of

```
the elements in I for the first equation the elements in I and j for the second equation
```

Use of the syntax smin will find the smallest element across the set.

```
r=smin(I,y[I]);
r=smin((I,j),y(i)+w(j));
```

Notes:

- " The general syntax is smax(settovary,expression) where
 - ¶ the settovary is the name of the sets or sets that will be varied
 - \P When more than one set is to be varied they are enclosed in parentheses smin((i,j),x(i,j)).
 - ¶ expression is a generally a function of the set in the smax
 - a (occurs just after the word smax/smin and matches with a) at the end of the smax/smin.
- " In replacement statements only parameters, scalars, and table data may freely appear. Variables and equations can only be present if <u>attributes</u> are being addressed.
- You cannot generally use smin and smax in equations for models unless you are dealing with a <u>DNLP</u> type of model.
- " The expression after the comma is fully computed and then applied to the calculation as if the term were in parentheses.

7.3.2.2.3 Prod

One might also wish to compute the product of items across a set as follows

```
r=prod(I,y[I]);
r=prod((I,j),y(i)+w(j));
eq5[I].. zz[I]=e=prod[j,zz[i-1]+zq[j]];
```

Here the product is computed over all of

```
the elements in I for the first equation the elements in I and j for the second equation the elements in j for the third equation
```

Notes:

- " The general syntax is prod(settovary,expression) where
 - ¶ the settovary is the name of the sets or sets that will be varied
 - \P When more than one set is to be varied they are enclosed in parentheses prod((i,j),x(i,j)).
 - ¶ an expression is a generally a function of the set in the prod
 - ¶ a (occurs just after the word prod and matches with a) at the end of the prod.
- " In replacement statements only parameters, scalars, and table data may appear. Variables can only be present if attributes of them are being addressed.
- " In model equation specification statements all the data items plus variables can appear.
- " The expression after the comma is fully computed and then applied to the product as if the term were in parentheses.

7.3.2.3 Alternative set addressing schemes

Sometimes it is not desirable to sum etc. over all the members of a set but only selected items.

7.3.2.3.1 Avoiding set domain errors

When summing etc over sets one must control all the sets in the expression or a domain error arises. Sets are controlled in some mixture of the following four ways (calculate.gms).

" Sets may be completely operated over by the sum, prod etc.

```
mZ=sum(I,mr(i)*xvar.1(i));
Obj.. z22=e= sum(I,mr(i)*xvar(i));
```

" Sets may be operated over by the equation definition

```
mX(Zzz)=sum(I,ar(zzz,i)*ma(i));
Resource(j).. z2(j)=e= sum(I,jr(I,j)*xvar(i));
```

" Sets may be operated over by <u>Control Structures</u> (loop, for, etc.)
Loop(zzz, z22=z22+sum(I,ar(zzz,i)*mr(i)));

" Specific set elements may be specified.

```
Z22=sum(I,ar('z1',i)*mr(i));
```

7.3.2.3.2 Multiple sets

Operations indexing sets may involve multiple sets. In such a case one can write the function in multiple ways. For example the sum over the sets I and J of c(I,J)*v(I,J) can be written as either (<u>calculate.gms</u>)

```
R=sum((I,J),c(I,J)*v(I,J)); or R=sum(I,sum(J,c(I,J)*v(I,J)));
```

Notes:

- " Note how the parentheses match up.
- " When multiple sets are addressed they need to be enclosed in parentheses.
- " PROD, SMIN and SMAX indices are handled just as the SUM is above.

7.3.2.3.3 Conditionals to restrict set coverage

In sums, minimums, maximums and products it is not always desirable to operate over all the members of a set. One accomplishes this by adding a <u>conditional</u> or addressing over a tuple or subset as discussed below. Such a conditional can take on a number of forms.

Examples:

(calculate.gms)

Examples using a relatively simple conditional on the numerical value of a parameter are

```
mA(i)$xvar.l(i)=mr(i);
mA(i) =mr(i) $xvar.l(i);
r=sum(i$xvar.l(i),mr(i));
r=smin(i$xvar.l(i),mr(i));
r=prod(i$xvar.l(i),mr(i));
Eq7(i)$ma(i).. zZ{I}=l=10*[3+2]**{34/(11+12)}+{11-1};
Eq8(j)$w(j).. z2(j)=e= sum(I$ma(i),jr(I,j)*xvar(i));
```

Notes:

- " A fuller discussion of these topics appears in the conditional and sets chapters.
- " The equations with the conditionals on the left hand side operate significantly different from those with the conditional on the right hand side as discussed below.

7.3.2.3.4 Tuples and subsets to restrict set coverage

In sums, minimums, maximums and products it is not always desirable to sum etc. over the all the members of a set. One accomplishes this by adding a conditional as discussed immediately above or addressing over a multiple dimensional set (<u>a tuple</u>) or a subset. Such addressing can take on a number of forms.

Examples:

(calculate.gms)

```
mA(i)$mysubset(i)=mr(i);
ma(mysubset(i))=mr(i);
mA(i) =mr(i) $mysubset(i);
mA(i) =sum(atuple(I,j),v(I,j));
v(i,j)$atuple(i,j)=3;
v(atuple(i,j))=3;
v(atuple)=3;
r=sum(mysubset,mr(mysubset));
r=sum(mysubset(i),mr(i));
r=sum(mysubset(i),mr(mysubset)+mr(i));
r=sum(atuple(I,j),v(I,j));
r=smin(i$mysubset(i),mr(i));
r=smax((I,j)$atuple(I,j),v(I,j));
r=smax(atuple(I,j),v(I,j));
Eq11(i) \frac{1}{1} = 10*[3+2]**{34/(11+12)}+{11-1};
Eq12(mysubset).. zZ{mysubset}=l=10*[3+2]**{34/(11+12)}+{11-1};
Eq13(mysubset(i)).. zZ{I}=l=sum(atuple(I,j),ord(i)+ord(j));
Eq14(atuple(i,j)).. 1=e= twovar(i,j);
Eq15(I,j)\alpha(i,j). 1=e= twovar(i,j);
eq16(j).. 1=e=sum(atuple(I,j),v(I,j)*twovar(i,j));
```

Notes:

- " Additional discussion of these topics appears in the conditional and sets notes.
- " Equations with the conditionals on the left hand side operate significantly different from those with the conditional on the right hand side as discussed <u>below</u>.
- " Use of the tuple as the set summed over results in the component sets being varied as in sum(atuple(I,j),v (I,j)) where both I and j are varied. But the only cases of I and j that are considered are those that are jointly in the tuple.
- " Use of the tuple in an equation defined over some of the sets in the tuple results in the component sets not in the equation definition being varied as in mA(i) =sum(atuple(I,j),v(I,j)) where the j case that are in the tuple associated with the particular I case that is being computed are varied.
- " Use of the subset and the superset name in the sum gives access to both in an equation as in r=sum (mysubset(i),mr(mysubset)+mr(i)); where both the sets I and mysubset are accessible.
- "When all items in a tuple are to be acted over one can use syntax like v(atuple)=3; which will work even if v is defined over multiple sets as long as the tuple is defined over those same sets.

7.3.3 Items that can be calculated

When calculating one can compute sets, data, items in equations or acronyms. I discuss each below.

Sets
Data
Equation calculations
Acronyms

7.3.3.1 Sets

Set elements may be calculated as discussed in the <u>Sets</u> chapter. This involves setting elements of subsets to

- " Yes to activate them
- " No to remove them
- " Using set arithmetic to form unions, intersections, complements etc.

The most common calculation involves definition of subset elements. For example to make every element of a superset appear in a subset one would use the command (calculate.gms)

```
Subset(superset)=yes;
```

while removing all is done using

```
Subset(superset)=no;
```

Tuples are also commonly computed based on data as illustrated below:

```
Cantravel(origin,destination)
$(distance(origin,destination) gt 0)=yes;
```

7.3.3.2 Data

Data calculations refer to the case where elements of a parameter or scalar are computed in a statement involving an = as illustrated <u>above</u>. Note these calculations are static in that the calculation is only performed at the point it appears in the code and is not updated when any input data are changed. For example consider the case below (<u>calculate.gms</u>)

```
r=1;
s=2*r;
Display 'one',s;
r=2;
display 'two',s;
```

Note in this case the value of s is unchanged between display one and display two even though the r parameter is changed. This means one needs to reissue the calculations if one is to update calculations when the input data to that calculation is revised. More will be said about this in the section on static/dynamic calculations below.

7.3.3.3 Equation calculations

Equation calculations refer to the case where terms in a model equation are computed in a statement involving a .. command for a named equation. Note these calculations are "dynamic" being updated every time a Solve statement is executed. More will be said about this in the section on static/dynamic calculations below.

7.3.3.4 Acronyms

Assignment statements can involve acronyms.

Examples:

(acronym.gms)

Notes:

- " Assignment statements involving acronyms can only set other items equal to acronyms or other parameters containing acronyms.
- " Numerical operations (+ * / **) cannot be done.
- " Numbers can be mixed in with acronyms in a data item but cannot be subsequently manipulated numerically.
- " Acronyms cannot be used in numerical terms in equation specification (...) commands excepting where they appear in <u>conditionals</u>.

7.3.4 Cautions about calculations

GAMS treats calculations in three distinctly different ways.

Dynamic

Static

Repeated static

Cautions about dynamic /static calculations

7.3.4.1 Dynamic

Dynamic calculations repeated every time the model is generated. Only calculations in the model .. statements are dynamic

7.3.4.2 Static

Calculations executed once only at the place the GAMS instruction appears in the code.

```
Revenue (Crop)= Price(Crop)*Yield(Crop)-Cost(Crop);
x.up(crop,region)=(1+flex)*baseacre(crop,region);
x.scale(crop,region)=scalefac(crop);
```

7.3.4.3 Repeated static

These are calculations within a repeatedly executed GAMS control structures (loop, for, while) but are static within that control structure such as

```
LOOP ( LANDCHANGE,
    LAND=LAND*
(1+VALUE(LANDCHANGE)/100.);
solve farm using lp maximizing income)
```

7.3.4.4 Cautions about dynamic /static calculations

The types of calculations are very important for 2 reasons

- " When static or repeated static calculations are present and some of the calculation input data are revised between the point where the calculations executed in the model solve statement appears then you must repeat the static calculations if you want the results to be current
- " When you have repeated static calculations then the data changes may buildup and you may need to reset the data to base levels if you want your data always to revert back to the base case

Examples:

(nondyn.gms)

Below the first two solves are identical even though the Price parameter is altered. Why? The answer is because the calculation for Revenue is not updated after the Price change. The repeated Revenue calculation and second solve corrects this.

```
set crop /corn/
parameter price(crop), yield(crop), cost(crop), revenue(crop);
Price(Crop) = 2.00;
Yield(Crop) = 100;
Cost(Crop) = 50;
Revenue (Crop) = Price(Crop)*Yield(Crop)-Cost(Crop);
Equations
obj
             objective function
Land
             Land available:
Positive Variables Acres(Crop) Cropped Acres
Variables
                   Objf Objective function;
obi..
             objf=E=Sum(Crop, Revenue(Crop)*Acres(Crop));
Land..
             Sum(Crop, Acres(Crop))=L=100;
Model
             FARM/ALL/
SOLVE FARM USING LP Maximizing objf;
Price ("corn")=2.50;
SOLVE FARM USING LP Maximizing objf;
Revenue (Crop)= Price (CROP)*Yield(Crop)-Cost(Crop);
Solve FARM Using LP Maximizing objf;
```

One can revise the model so it contains a dynamic calculation that eliminates the problem. Namely, computing revenue in the objective function corrects this. (see the bottom of nondyn.gms)

Note one can go too far with this making a model too complex.

Another example is also in order on data preservation/cumulative data changes in the case of repeated static calculations. (repstatic.gms)

GAMS lives for the moment, when a calculation is issued then all prior values are overwritten for calculated items.

Running this model yields

```
--- 9 without reset

--- 9 PARAMETER LAND = 110.000 = 100*1.1

--- 9 PARAMETER LAND = 132.000 = 100*1.2*1.1

--- 9 PARAMETER LAND = 171.600 = 100*1.3*1.2*1.1
```

Here I see cumulative changes and need to ask if they are intended.

If you want to revert to the original values then you have to instruct GAMS to do that. Replace the loop with (repstatic.gms)

```
LOOP ( LANDCHANGE,
          LAND=saveLAND*(1+VALUE ( LANDCHANGE ) / 100. )
           display "based on saveland" ,land);
or
    LOOP ( LANDCHANGE,
            land=saveland;
           LAND = LAND * (1 + VALUE ( LANDCHANGE ) / 100. )
           display "with saveland reset", land);
Both yield
           12 PARAMETER LAND
                                  =
                                         110.000 = 100*1.1
           12 PARAMETER LAND
                                         120.000 = 100*1.2
           12 PARAMETER LAND
                                         130.000 = 100*1.3
                                  =
```

Generally if you are changing items between solves, then reset them to base values to avoid accumulating changes.

7.3.5 Potential other components in calculations

Calculations can contain a variety of GAMS items that are not parameters or numbers. Here I review the possibilities for inclusion of logical expressions, functions, special values, variable attributes, model attributes and sets intermixed with numbers.

Mixing logical expressions, sets and numbers
Functions
Special values
Model and optimal solution items

7.3.5.1 Mixing logical expressions, sets and numbers

One can mix logical expressions and sets with numerical calculations. Namely, if a logical item is included in a numerical calculation, it takes on a value of one if the result is true and zero if it is false. Similarly a set is treated as a logical item and returns a 1 if an element is defined and zero otherwise. Items that are Sets can also be equated to numbers and get a yes value if the item is nonzero and no otherwise. The following example illustrates (mixlogical.gms)

```
X=1;
z = 100*(x < 4) + ( 3 < 3);
set j(i);
j(i)=x+1;
parameter zz(i);
zz(i)=j(i)*100;</pre>
```

Note z evaluates to 100 since only the logical condition on the left is true. Note that this is different from the assignment below,

```
z = (x < 4) \text{ or } (3 < 3);
```

where z evaluates to 1 due to the or operator behaving as explained in the conditional notes.

7.3.5.2 Functions

There are a number of functions available in GAMS. I classify these into mathematical functions (common and other), time and calendar functions, string manipulation functions and GAMS performance functions.

7.3.5.2.1 Common mathematical functions

A number of mathematical functions can be used in numerical expressions.

Abs Execseed Exp Ifthen Log, Log10, Log2 Max, Min

```
Prod
Round
Smin, Smax
Sqr
Sqrt
Sum
```

7.3.5.2.1.1 Abs

Expressions can contain a function that calculates the absolute value of an expression or term (function.gms).

```
X=abs(tt);
X=abs(y+2);
Eq1.. z=e=abs(yy);
```

This function is not continuous and not smooth. It can be used on data during GAMS calculation or in models on variables or parameters. It's use in .. equation specifications on terms involving variables requires the model type be <u>DNLP</u>, <u>CNS</u>, <u>MCP</u> or some other form that accepts nonsmooth functions.

7.3.5.2.1.2 Execseed

Expressions can be used to reset and save the seed for the random number generator. Setting a scalar quantity to the function

```
cc=execseed;
```

saves the random number seed that will be used to generate the next random number. In the process, it also re-initializes the random number generator using this seed value.

Setting the function to a scalar quantity (that must be integer)

```
execseed=round(cc,0);
```

resets the random number seed.

This item should be used very infrequently on the right hand side of a replacement statement as this forces a re-initialization of the seed for the random number generator.

```
7.3.5.2.1.3 Exp
```

Expressions can contain a function that calculates the exponentiation ${\bf e}^q$ of an expression or term (${\color{red}{\bf function.gms}}$).

```
X=exp(t);
X=exp(y+2);
Eq2.. z=e=exp(yy);
```

This function is continuous and smooth. It can be used on data during GAMS calculation or in models on variables or parameters. It's use in .. equations in terms that involve variables requires the model

type be NLP or one of the other types that handles nonlinear functions.

7.3.5.2.1.4 Ifthen

Expressions can contain a function that take on different values depending on a condition.

```
X=ifthen(condition,expressioniftrue,expressioniffalse);
```

where if the condition is true then the function equals expressioniffrue and otherwise equals expressioniffalse. For example (function.gms) below if tt=2 then x will be set to 3 otherwise x=4+y.

```
X=ifthen(tt=2,3,4+y);
```

This function can be used on data during GAMS calculation and also in .. equations. When used in .. equations it requires the model type to be DNLP and it is not supported by all available solvers.

7.3.5.2.1.5 Log, Log10, Log2

Expressions can contain a function that calculates the natural logarithm or logarithm base 10 of an expression or term (function.gms).

```
X=log(tt);
X=log(y+2);
Eq3.. z=e=log(yy);
X=log10(tt);
X=log10(y+2);
Eq4.. z=e=log10(yy);
```

These functions are continuous and smooth. They can be used on data during GAMS calculation or in models. It's use in .. equations in terms that involve variables requires the model type be $\underline{\mathsf{NLP}}$ or one of the other types that handles nonlinear functions.

7.3.5.2.1.6 Max, Min

Expressions can contain a function that calculates the maximum or minimum of a set of expressions or terms. (function.gms)

```
X=max(y+2,t,tt);
Eq3.. z=e=max(yy,t);
X=min(y+2,t,tt);
Eq4.. z=e= min (yy,t);
```

These functions are not continuous and are not smooth. They can be used on data during GAMS calculation or in models. It's use in .. equations in terms that involve variables requires the model type be <u>DNLP</u>, <u>CNS</u>, <u>MCP</u> or some other form that accepts nonsmooth functions.

7.3.5.2.1.7 Prod

Expressions can contain a function that calculates the product of set indexed expressions or terms (function.gms).

```
X=prod(I, a(i)*0.2-0.5);
Eq7.. z=e=prod(I, a(i)*0.2-0.5);
```

This function is continuous and smooth. It can be used on data during GAMS calculation or in models. It's use in .. equations in terms that involve variables requires the model type be <u>NLP</u> or one of the other types that handles nonlinear functions. More on prod can be found here.

7.3.5.2.1.8 Round

Data calculation expressions can contain a function that rounds the numerical result of an expression or term. There are 2 variants of the rounding function. The first (<u>function.gms</u>)

```
X=round(q);
X=round(12.432);
```

Rounds the result to the nearest integer value.

The second (function.gms)

```
X=round(q,z);
X=round(12.432,2);
```

rounds the result to the number of decimal points specified by the second argument.

This function may be used on data during GAMS calculations. It cannot be used in models.

```
7.3.5.2.1.9 Smin, Smax
```

Expressions can contain a function that calculates the minimum or maximum of set indexed expressions or terms (<u>function.gms</u>)

This function is not continuous and not smooth. It can be used on data during GAMS calculation or in models on variables or parameters. It's use in .. equations in terms that involve variables requires the model type be DNLP or one of the other types that handles nonsmooth functions. More on Smin and Smax can be found here.

```
7.3.5.2.1.10 Sqr
```

Expressions can contain a function that calculates the square of an expression or term. (<u>function.gms</u>)

```
X=sqr(t);
X= sqr (y+2);
Eq10.. z=e= sqr (yy);
```

This function is continuous and smooth. It can be used on data during GAMS calculation or in models on variables or parameters. It's use in .. equations in terms that involve variables requires the model type be NLP or one of the other types that handles nonlinear functions.

7.3.5.2.1.11 Sqrt

Expressions can contain a function that calculates the square root of an expression or term. (function.gms)

```
X=sqrt(a('i1'));
X=sqrt(y+2);
Eq11.. z=e= sqrt(yy);
```

This function is continuous and smooth. It can be used on data during GAMS calculation or in models. It's use in .. equations in terms that involve variables requires the model type be <u>NLP</u> or one of the other types that handles nonlinear functions.

7.3.5.2.1.12 Sum

Expressions can contain a function that calculates the sum of set indexed expressions or terms (function.gms)

```
X=sum(I,a(i));
Eq7.. z=e=sum(I,va(i));
```

This function is linear. It can be used on data during GAMS calculation or in models on variables or parameters. More on Sum can be found here.

7.3.5.2.2 Other Mathematical functions

A number of other functions may be used but are less likely in the types of models commonly found with GAMS so I summarize them in a more compact manner. (<u>function.gms</u>)

Function	Description	Use on Variables in Models
ArcCos (x)	Arc cosine of the argument x where x must be in radians	Allowed but requires solver that handles nonlinear functions
ArcSin (x)	Arc sine of the argument x where x must be in radians	Allowed but requires solver that handles nonlinear functions
ArcTan (x)	Arc tangent of the argument x where x must be in radians	Allowed but requires solver that handles nonlinear functions
ArcTan2(y,x)	Four-quadrant arctan function yielding the Arctangent (inverse tangent). The functions return the value of the nonzero complex number (X, Y) formed by the real arguments Y and X	Allowed but requires solver that handles nonlinear functions

Beta(a,b)	Beta function as discussed in <u>MATHWORLD</u>	Allowed but requires DNLP solver or others that can handle discontinuous functions	
Betareg(x,a,b)	Regularized beta function as discussed in MATHWORLD	Allowed but requires DNLP solver or others that can handle discontinuous functions	
Binomial[x,y]	generalized binomial function, like in Mathematica where x things are taken y at a time	Allowed in solvers that handle non linear functions but is a relaxed continuous version	
Ceil (x)	Smallest integer that is greater than or equal to x	Not allowed	
Cos (x)	Cosine of the argument x where x must be in radians	Allowed but requires a solver that can handle nonlinearities, can be discontinuous	
Cosh (x)	Hyperbolic cosine of the argument x where x must be in radians	Allowed but requires a solver that can handle nonlinearities, can be discontinuous	
Edist(x,y,z,)	Sum of squared values calculation = x**2+y**2 +z++2+	Allowed but requires a solver that can handle nonlinearities	
Entropy(x)	Entropy calculation = -x*log(x)	Allowed but requires a solver that can handle nonlinearities	
Errorf(x)	Integral of the standard normal distribution from negative infinity to x	Allowed but requires a solver that can handle nonlinearities	
Fact(x)	Factorial of x where x is an integer	Not allowed	
Floor (x)	Largest integer that is less than or equal to x	Not allowed	
Frac (x)	Fractional part of x	Not allowed	
Gamma(x)	Gamma function as discussed in <u>MATHWORLD</u>	Requires DNLP or other nonlinear nonsmooth capable solvers	
Gammareg(x,a)	Regularized gamma function as discussed in <u>MATHWORLD</u> with parameters a,0,x	Requires DNLP or other nonlinear nonsmooth capable solvers	
Logbeta(a,b)	Log of the beta function	Requires DNLP or other nonlinear nonsmooth capable solvers	
Loggamma(x)	Log Gamma function as discussed in MATHWORLD	Requires DNLP or other nonlinear nonsmooth capable solvers	
Mapval(x)	Function that returns an integer value associated with a numerical result that can contain special values (zero for a number non zero for other results)	ociated with a numerical result that can tain special values (zero for a number non	
Mod(x,y)	Modulus (remainder) of x divided by y	Not allowed	
Ncpcm(x,y,z))	Function for use in MPEC models that computes a Chen-Mangasarian smoothing equaling x - z*ln(1+exp((x-y)/z)	Allowed	
Ncpf(x,y,z))	Function for use in MPEC models that computes a Fisher smoothing equaling sqrt(sqr(x) + sqr(y)	Allowed	

	+ 2*z)	
Normal(x,y)	Random number normally distributed with mean x and standard deviation y	Not allowed
Pi	Value of Pi 3.141593	Allowed
Poly(x,a0,a1, a2,)	Computes polynomial over scalar x where result = a0+a1*x+a2*x**2+a3*x**3+	Allowed but requires a solver that can handle nonlinearities
Power(x,y)	x raised to an integer power. x ** y, where y must be an integer	Allowed but requires a solver that can handle nonlinearities
Sigmoid(x)	Sigmoid calculation = 1/(1+exp(-x))	Allowed but requires a solver that can handle nonlinearities
Sign(x)	Sign of x. Returns 1 if $x > 0$, -1 if $x < 0$, and 0 if $x = 0$	Not allowed
Sin(x)	Sine of the argument x where x must be in radians	Allowed but requires a solver that can handle nonlinearities, can be discontinuous
Sinh(x)	Hyperbolic sine of the argument x where x must be in radians	Allowed but requires a solver that can handle nonlinearities, can be discontinuous
Tan(x)	Tangent of the argument x where x must be in radians	Allowed but requires DNLP solver or others that can handle discontinuous functions
Tanh(x)	Hyperbolic tangent of the argument x where x must be in radians	Allowed but requires NLP solver or others that can handle nonlinear functions
Trunc(x)	Truncation of x	Not allowed
Uniform(x,y)	Random number with uniform distribution between x and y	Not allowed
Uniformint(x,y)	Integer random number with uniform distribution between x and y	Not allowed

7.3.5.2.3 Time and Calender functions

GAMS contains a number of functions may be used to do things involved with times and dates. The fundamental measurement of time in GAMS is the Gregorian date that is the days since January 1, 1900. These functions are as follows

<u>Function</u>	<u>Arguments</u>	<u>Description</u>
Jstart Jnow Gyear Gmillisec Gmonth Gday Ghour Gminute Gsecond Gdow	date date date date date date date date	Time of the start of the GAMS job Current time Year that corresponds to date Milli seconds of a date Month that corresponds to date Day of month that corresponds to date Hour of day that corresponds to date Minute that corresponds to date Second that corresponds to date Day of week that corresponds to date (1=Monday,2=Tuesday,)

Gleap date Indicator of whether the year that corresponds to date is a

leap year (0=no leap year, 1=leap year)

Jdate Year, Month, Day Gregorian date corresponding to year, month and day

Jtime Hour, Minute, Second Fraction of a day that corresponds to this hour, minute and

second.

Example:

(mycalendar.gms)

```
todaydate = jstart;
now
       = jnow;
year
       = gyear(todaydate);
month = gmonth (todaydate);
day
       = gday
                (todaydate);
hour
       = ghour(todaydate);
minute = gminute(todaydate);
second = gsecond(todaydate);
dow
       = gdow (todaydate);
       = gleap(todaydate);
leap
display todaydate, now, year, month, day, hour, minute, second, dow, leap;
date = jdate(year,month,day);
time = jtime(hour,minute,second);
display date, time;
scalar plus200days;
todaydate = jstart+200;
year
       = gyear(todaydate);
month = gmonth (todaydate);
       = qday
day
                (todaydate);
display todaydate, year, month, day;
```

7.3.5.2.4 String manipulation functions: Card

GAMS possesses a few string manipulation functions. These are built on top of Ord and Card. When called with a string the Card command returns the number if characters in the string and is addressed as follows

```
or
namedscalar=card(string);

where string may be

itemname.ts to get the length of the explanatory text associated with the named item itemname
setname.tl to get the length of the element name associated with the referenced element of the set setname
setname.te to get the length of the explanatory text associated with the referenced element of the set setname
"atextstring" to get the length of the text in a quoted text string
```

7.3.5.2.5 String manipulation functions: Ord, Ordascii, Ordebcdic

When called with a string the ord command returns the ASCII code number of a character in a position in a string and is referenced as

```
Ord(string,place);
or
    namedscalar=Ord(string,place);
```

where the strings are just the same as in Card above. The place entry is optional defaulting to one if omitted but otherwise identifying the character position within the text string (1 for the first, 2 for the second etc.) to be examined. The alternative command ordascii may be used in place of ord to return ASCII codes while ordebcdic may be used to return EBCDIC codes.

Example:

(string.gms)

```
$oneolcom
set id namedset /il i have explanatory text, ifour, a/;
scalar ii;
ii=Card(id.ts); !! length of symbol test string
display 'length of text string for symbol', ii;
loop(id,
    ii=Card(id.tl) !! length of label id
                                            (id must be driving)
   display 'length of set element string', ii;
                    !! length of label text (id must be driving)
   ii=Card(id.te)
   display 'length of set explanatory text string', ii;
);
   ii= Card('xxx') !! length of 'xxx'
   display 'length of string', ii;
parameter rdd abcdefghijklmnopgrstuvwxyz;
scalar j;
for (j=1 to 27 by 1,
                             !! char number
   io=Ord(rdd.ts, j);
   ia=Ordascii(rdd.ts, j);
                             !! char number
   ie=Ordebcdic(rdd.ts, j); !! char number
display 'ords of text string for symbol', j, io, ia, ie;);
```

7.3.5.2.6 GAMS utility and performance functions

A number of functions can be used to withdraw information on GAMS internal matters. These are addressed as

scalar=functionname;

where functionname can be

Errorlevel Recovers the completion code of the most recently called external

program that was executed during the GAMS run

Execerror Recovers the number of execution errors encountered GamsRelease Returns the current gams release, for example 22.7 GamsVersion: Returns the current gams version, for example 146

HandleCollect(handle): Interrogates the grid computing solution process. If the solution

process has been completed, then the results will be retrieved and the function returns a value of 1. If the solution is not ready to be retrieved a value of zero will be returned. See the Grid computing section for

more.

HandleDelete(handle) Deletes a model created for use in grid computing. Indicates success

of deletion. See the Grid computing section for more.

HandleStatus(handle) Interrogates the grid computing solution process and returns '2' if the

solution process has been completed and the results can be retrieved. Causes solution to be stored in a GDX file. See the Grid computing

section for more.

HandleSubmit(handle) Resubmits a previously created instance for solution. In case of a

nonzero return an execution error is triggered. See the Grid computing

section for more.

HeapLimit Interrogate the current heap limit (Maximum allowable memory use)

and allows it to be reset

Heapsize Recovers the heap size in million bytes

LicenseLevel Recovers an indicator of type of license (o for demo, 1 for unlimited, 2

for run time, 3 for application)

LicenseStatus Returns a non zero when a license error is incurred

Maxexecerror Changes count of execution errors

Sleep(sec): Suspends GAMS execution for sec seconds, where sec has

millisecond resolution.

Timestart Recovers the model startup time since last restart

Timecomp Recovers the model compilation time

Timeelapsed elapsed time in seconds since the start of a GAMS run

Timeexec Recovers the model execution time Recovers the model closing time

as used in function.gms.

Note one may assign to Execerror to clear execution error flags and allow GAMS to continue using the syntax

Execerror=0;

Maxexecerror may also either be read or assigned to.

cc=Maxexecerror; Maxexecerror=5:

7.3.5.3 Special values

GAMS uses special symbols to handle missing data, the results of undefined operations, small nonzero results, and the representation of bounds that solver systems regard as 'infinite.' The special symbols are listed below with a brief explanation of the meaning of each.

```
Inf, -Inf
Na
Eps
Undf
Yes/No
```

7.3.5.3.1 Inf. -Inf

These values are plus and minus infinity. Inf is a very large positive number. —Inf is a very large in absolute value negative number. They may be used in an assignment as follows (specval.gms)

```
z$y=x/y;
if(y =0,z=inf);
z$y=-x/y;
if(y =0,z=-inf);
```

through such mechanisms one can reflect cases where infinite results arise.

7.3.5.3.2 Na

This value indicates a result is not available. Note any operation that uses the value NA will produce the result NA. This may be used in an assignment as follows (specval.gms)

```
z$y=x/y;
if(y =0,z=na);
```

7.3.5.3.3 Eps

This value indicates a result is very close to zero, but is different from zero. This may be used in an assignment as follows (specval.gms)

```
z$y=x/10000000000000;
if(y < 0.00001,z=EPS);
```

7.3.5.3.4 Undf

This value indicates a result is undefined. A user may not use this in an assignment unless the \$onundf command has been used. GAMS will assign it in undefined cases such as the one below.

```
z=x/0;
display z;
```

7.3.5.3.5 Yes/No

These values are used to assign elements to subsets as discussed in the <u>sets</u> chapter in the element defined by calculation section.

7.3.5.4 Model and optimal solution items

Information may be defined relative to variables, equations and models that pass back and forth between GAMS and solvers. These items can be computed or used in computations as discussed below.

7.3.5.4.1 Attributes of variables and equations

Variables and equations have attributes that are passed to solvers, are passed back from solvers or are used in scaling the model. These may be used in computations or have values assigned to them through computations.

```
L
M
Lo
Up
Fx
Scale
Prior
```

7.3.5.4.1.1 L

Variables and equations have what is known as a level value that is the current solution value for that variable or equation. The level value for a variable is the current solution value after a solution and the starting point for that variable before solution plus it helps provide a basis for the model. The level value for an equation is sum of the endogenous terms in the equation evaluated at the current level value for the variables after a solution and in general is not defined before solution. The attribute is addressed using .L as follows

```
Variable level is variablename.L(setdependency) Equation level is equationname.L(setdependency)
```

These are commonly used in calculations to do one of three things

- " Variable levels are set at non zero levels pre solution to provide a starting point that can be very important in NLP problems.
- " Variable levels are set at nonzero values pre solution to provide an advanced basis.
- " Variable and equation levels are used post optimality in report writing (Note in this circumstance \$Ondot! may be used to automatically add the .I items to variable names appearing on the right hand side of calculations).

Example:

(varmodatt.gms)

Note:

- " The level values receives new values after a solve statement is executed.
- " One can use <u>\$ondotl</u> to add .I to variable names automatically.

7.3.5.4.1.2 M

Variables and equations have what is known as a marginal value that is the current shadow price or reduced cost for that item. The marginal value for a variable is the current reduced cost after a solution plus it helps provide a <u>basis</u> for the model. The marginal value for an equation is the shadow price for the equation and in general is not defined before solution but if present helps provide a <u>basis</u> for the model. The attribute is addressed using .M as follows

```
Variable marginal is variablename.M(setdependency)
Equation marginal is equationname.M(setdependency)
```

These are commonly used in calculations to do one of two things

- " Variable marginals are set at nonzero values pre solution to provide an advanced basis.
- " Variable and equation marginals are used post optimality in report writing.

```
incoming(destinaton,"Marg Cost of","meeting needs"," ","Total") =
    demandbal.m(destinaton);
```

Example:

(varmodatt.gms)

```
sinkdemand.M(sink)=1;
sourcesupply.M(source)=1;
solve transport using lp minimizing cost;
shadowprices("demand",sink)=sinkdemand.M(sink);
shadowprices("supply",source)=sourcesupply.M(source);
```

Note:

" The marginal values receives new data after a solve statement is executed.

7.3.5.4.1.3 Lo

Variables and equations have a lower bound. The lower bound for a variable is the smallest value that the variable can take on. The lower bound for an equation is the right hand side for a greater than or equal to and equality constraint. It is minus infinity for a less than or equal to constraint. The attribute is addressed using .Lo as follows

```
Variable lower bound is variablename.lo(setdependency) Equation lower bound is equationname.lo(setdependency)
```

These are commonly used in calculations pre solution to specify or revise the bound.

Example:

(varmodatt.gms)

```
Move.lo(source, sink)=0.1;
solve transport using lp minimizing cost;
display sinkdemand.Lo;
```

Notes:

- " The lower bound is also changed when the fx attribute for a variable is set.
- " The lower bound defaults to 0 for positive variables or –inf for other unrestricted or negative variables.
- " The lower bound defaults to -inf for less than or equal to equations.

7.3.5.4.1.4 .range

Variables and equations have an upper and lower bounds. The range for a variable is the difference between these bounds.

Variable range is variablename.range (setdependency) Equation range is equationname.range (setdependency)

These can be used in calculations to see if a variable is fixed revise the bound.

Example:

(varmodatt.gms)

```
display move.range;
```

Notes:

- " The range becomes zero when the .fx attribute for a variable is set.
- " The .range is defined as x.range=x.up- x.lo.
- " This provides a convenient way to see if a variable is fixed

7.3.5.4.1.5 Up

Variables and equations have an upper bound. The upper bound for a variable is the largest value a variable can take on. The upper bound for an equation is the right hand side for a less than or equal to and an equality constraint. It is plus infinity for a greater than or equal to constraint. The attribute is addressed using .Up as follows

```
Variable upper bound is variablename.up (setdependency) Equation upper bound is equationname. up (setdependency)
```

These are commonly used in calculations pre solution to specify or revise the bound.

Example:

(varmodatt.gms)

```
Move.up(source,sink)=1000.1;
solve transport using lp minimizing cost;
display sinkdemand.up;
```

Notes:

- " The upper bound is also changed when the .fx attribute for a variable is set.
- " The upper bound defaults to +inf for positive and unrestricted variables and 0 for negative variables.
- " The upper bound defaults to +inf for greater than or equal to equations.

7.3.5.4.1.6 Fx

Variables can be fixed at a value. In turn GAMS sets the lower and upper bound to that value. The attribute is addressed using .Fx as follows

```
Variable fixed level is variablename.fx (setdependency)
```

These are commonly used in calculations pre solution to specify or revise the value.

Example:

(varmodatt.gms)

```
Move.fx("boston","seattle")=1.;
solve transport using lp minimizing cost;
display move.lo,move.fx;
```

Notes:

- The upper and lower bound are changed when the Fx attribute for a variable is set to the value of the Fx attribute.
- " Fixed variables can subsequently be freed by changing the lower .lo and upper .up bounds.
- " Fx attributes are not defined for equations.
- " One cannot use the Fx attribute in the expression in an equation or on the right hand side of a replacement statement.

7.3.5.4.1.7 Scale

Variables and equations have a scale attribute. The scale attribute for a variable is a number that all coefficients associated with that variable are multiplied by. The scale attribute for an equation is a number that all coefficients associated with that equation are divided by. The attribute is addressed using .Scale as follows

```
Variable scale factor is variablename.scale(setdependency) Equation scale factor is equationname.scale(setdependency)
```

These are commonly used in calculations pre solution to specify or revise the scaling factors.

Example:

(varmodatt.gms)

```
Transport.scaleopt=1;
Move.scale("boston","seattle")=10.;
```

Notes:

- " The scale factors only work if the modelname.scaleopt is set to a non zero value.
- " Scaling is discussed in the Scaling GAMS Models chapter.
- " Scaling factors default to one.

7.3.5.4.1.8 Prior

Variables in mixed integer programs can have a priority attribute. The user can use this parameter to specify an order for picking variables to branch on during a branch and bound search for MIP model solution. Without priorities, the MIP algorithm will determine the variable most suitable to branch on. One must also tell GAMS statement to use priorities by entering

```
modelname.prioropt = 1 ;
```

where modelname is the name of the model specified in the model statement. The default value is 0 in which case priorities will not be used. Using the .prior attribute sets the priorities of the individual variables. Priorities can be set to any real value. The default value is 1.0. As a general rule of thumb, the most important variables should be given the highest priority which implies they should have the lowest nonzero values of the .prior attribute. The attribute is addressed using .Prior as follows

```
Variable priority is variablename.prior(setdependency)
```

These are commonly used in calculations pre solution to specify or revise the priority factors.

Example:

```
Move.prior("boston", "seattle")=1.;
```

Notes:

- " The prior factors only work with integer variables.
- " The prior factors require that modelname.prioropt be set to a non zero value.

7.3.5.4.2 Attributes of models

The user may access a number of <u>model attributes</u> as numerical values. These include three fundamental types of items.

- " Attributes that contain information about the results of a solver application to a model.
- " Attributes that pass information to a solver or to GAMS regarding the use of certain features.
- " Attributes that pass information to the solver or GAMS giving various setting that are also subject to option statement settings.

The general way these are used is as follows.

```
X=modelname.attribute;
Modelname.attribute=3;
```

where modelname is the name used in a model statement and attribute is one of the items listed below. More specifically given the modelname is transport then statements like

```
x=transport.modelstat;
transport.holdfixed=1;
transport.bratio=1;
```

These are more fully discussed in the <u>Model Attributes</u> chapter and only some of the more useful are briefly listed below. Note an * indicates this attribute is also controlled by a GAMS option command.

	Main Usage relative to Solve		
Attribute	Pre	Post	Notes
Bratio*	X		Controls whether to discard advanced basis
Cheat	Х		Min improvement in MIP objective value
Cutoff	X		Min expected MIP objective value
Domlim	X		Number of numerical errors allowed during solution
Domusd		Х	Number of equation evaluation numerical errors encountered in solving
Holdfixed	X		Reduces problem size by eliminating fixed variables
Iterlim*	X		Iteration limit which as of 23.1 defaults to 2 billion
Iterusd		Х	Number of iterations to solve problem
Limcol*	X		Limit on number of variables in output
Limrow*	X		Limit on number of equations in output
Modelstat		Х	Model solution status. Values of 1 or 2 or 8 denotes optimal solution or with CNS 15 or 16. Other values denote infeasible, unbounded, solver failure etc. Consult solver manuals or the modelstat table for details.
Numvarproj		Х	Counts bound projections during model generation
Numequ		Х	Number of total equations in the model
Numinfes		Х	Number of infeasibilities in the solution
Numnopt		Х	Number of non-optimality's in the solution
Numnz		Х	Number of non-zero entries in the model coefficient matrix
Numunbd		Х	Number of unbounded variables in the solution
Numvar		Х	Number of single variables in the model
Optca*	Х		Max absolute MIP optimality gap
Optcr*	X		Max relative MIP optimality gap

Reslim*	Х		Max time available to solve in secs
Resusd		Х	Time in CPU seconds the solver used to solve the model
Scaleopt	Х		Use user defined internal scaling factors
Solprint*	Х		Controls solution print in Lst file
Solveopt	Х		Merge or replace solution information
Solvestat		Х	Solver termination status. Value of 1 denotes normal termination, larger values denote iteration limits, solver failure etc.
Sysout*	Х		Expands solution output
Tryint	Х		Try to make current solution integer and use it in MIP solve
Workspace*	Х		Amount of CPU memory to allocate

7.3.6 Including conditionals

Calculations can include conditionals as extensively covered in the <u>conditionals</u> chapter. One very important distinction needs to be bought out regarding conditional placement and equation result. This involves the distinction between a right and left hand side conditional.

Right and left hand side conditionals

7.3.6.1 Right and left hand side conditionals

Conditionals may be used on either the right or left hand side of assignment statements but the operation is very different.

- " A conditional on the left-hand side specifies the condition under which a statement is executed. Thus, no assignment is made unless the conditional is satisfied.
- " A conditional on the right-hand side specifies the condition under which a term is computed. Thus, the assignment is always made but the term is zero unless the conditional is satisfied.

This means that with a conditional on the left hand side of an assignment the previous contents of the parameter will remain unchanged for conditionals that are not satisfied.

For example in the GAMS code below (leftright.gms)

Y=2; Z=2; X=0; Y\$X=4; Z=4\$X;

Y will end with a value of 2 but Z will equal zero since the Y calculation with the left hand side conditional will not be executed since X=0. But the Z calculation is always done and the right hand side conditional 4\$X term will be zero since X is zero.

Analogous conditions hold for models where

" A conditional on the left-hand side of the .. specifies the condition under which an equation is defined. Thus, the constraint equation is not present unless the conditional is satisfied.

" A conditional on the right-hand side after the .. specifies the condition under which a term is computed in the equation. Thus, the equation is defined but the term is zero unless the conditional is satisfied.

This means that with a left hand side conditional the equation is not entered into the model.

" For example in the GAMS code below (<u>leftright.gms</u>)

```
C1$x.. YY=e=4;
C2.. YY=e=4$X;
```

YY will not be constrained by C1 since it has a left hand side conditional and will not be defined as an equation since X=0. But the C2 equation is always defined and the YY will be set equal to zero since the right hand side conditional 4\$X term becomes zero since X is zero.

7.4 Improving Output via Report Writing

Generally, the GAMS model solution output is not adequate for conveying solution information to the modeler or associated decision-makers. Report writing coupled with item displays can help. However that is sometimes is not in a satisfactory format and further efforts may be necessary. Here I discuss these topics.

Adding report writing
Using displays
Formatting pages and lines
Output via put commands
Reordering set order in output
Preprogrammed table making utility: Gams2tbl
Output to other programs
Obtaining graphical output
Sorting output

7.4.1 Adding report writing

GAMS permits one to do calculations using solution information to improve the information content of the output and display the calculated items. This exercise is commonly called report writing.

The basic report writing approach involves three phases:

- " Design of a tabular format for presentation of model study results.
- " Calculation of entries for which presentation based on a mixture of raw and model solution data.
- " Display of that information.

I will not cover the first of these three points as their use depends on the study but will cover the second two.

Basics of solution based report writing calculations

Adding a report

Notes on indefinite sets in parameter statements

7.4.1.1 Basics of solution based report writing calculations

Information relative to the variable, equation and model solution is passed to GAMS from solvers. These information are used in report writing computations (see the <u>Calculating Items</u> chapter for further discussion).

Variables and equations have attributes that contain the optimal level and marginal values for them in the current solution.

" The level value attribute for a variable is the current optimal value in the solution. The attribute is addressed using .L as follows

```
Variablename.L(setdependency)
```

This may also be done implicitly using \$Ondot1.

" The level value attribute for an equation is the endogenous terms in the equation evaluated at the current solution value for the variables after a solution. The attribute is addressed using .L as follows:

```
Equationname.L(setdependency)
```

The marginal attribute for a variable is the current reduced cost to force a variable in the solution. The attribute is addressed using .M as follows

```
Variablename.M(setdependency)
```

The marginal value attribute for an equation is the dual value or shadow price for the equations after a solution. The attribute is addressed using .M as follows:

```
Equationname.M(setdependency)
```

The numerical values of these parameters are generally redefined every time a solve is executed. In general, these items can be used in calculations just like any other parameter once a solve has been completed.

Note model solution attributes like modelname.modelstat can also be used to indicate whether an optimal solution was attained as discussed in the <u>Model Attributes</u> chapter.

7.4.1.2 Adding a report

Now suppose I add a report. Lets do this in a simple transportation model. First, let me briefly design it. Lets suppose for each destination I wish to know where the goods came from, how much the marginal cost of meeting demand is and what is the total shipment cost to that location. I will do this in a rather quick and dirty fashion using a five dimensional parameter defined over unspecified set elements employing the universal set concept discussed <u>below</u> or in the <u>Sets</u> chapter.

I do this in the transportation model <u>calcoutp.gms</u> by computing a parameter called incoming. There I

- " Define a parameter called incoming as a 5 dimensional entity with unspecified set elements.
- " Place the incoming shipment levels (transport.l(source,destinaton)) into that parameter with appropriate labeling.

- " Place the marginals from the demand rows **demandbal.m(destinaton)** into that parameter with appropriate labeling.
- " Compute a total cost of shipping by multiplying per unit cost times the volume shipped and summing over all incoming routes.
- " Compute total shipments from a place and total cost of shipping adding up the data already in the incoming parameter with appropriate labeling.
- " Display the result using the formatting options described <u>below</u>.

The added code to do this is

This results in the following report with the results color coded to the originating statement.

	79 PARAME	TER INCOMING	incoming	shipment report	
			from	from	
			Seattle	San Diego	Total
New York	.Shipments	.in cases	50	275	
New York	.Cost of	.shipping			81250
New York	.Marg Cost	of.meeting needs			250
Chicago	.Shipments	.in cases	300		
Chicago	.Cost of	.shipping			53400
Chicago	.Marg Cost	of.meeting needs			178
Topeka	.Shipments	.in cases		275	
Topeka	.Cost of	.shipping			41525
Topeka	.Marg Cost	of.meeting needs			151
Total	.Shipments	.in cases	350	550	
Total	.Cost of	.shipping			176175

7.4.1.3 Notes on indefinite sets in parameter statements

Parameter statements do not always have to have definitive set assignments. If one enters an * in an index position, then anything at all can be placed in that position. In above example, I use this allowing the inclusion of both existing sets and other items in these positions. For example, in the first position of

the incoming parameter I am using both the set destination and the element text "total".

```
incoming(destinaton, "shipments", "in cases", "from", source)
incoming("total", "shipments", "in cases", "from", source)
```

- " Note one should not use an * in declarations in place of set names when inputting table or parameter data. Only use it for output data and then infrequently.
- " This is discussed more fully in the Sets chapter.

Use of named sets in the specifications allows GAMS to check to make sure you're not misspelling anything.

7.4.2 Using displays

One may display any GAMS parameter, set, variable attribute, equation attribute or model attribute as well as quoted text using the GAMS display statement. Note: Display will not print out items that are zero leaving blanks or skipping items where entire rows or columns are zero. Generally the display is of the format

```
DISPLAY ITEM1, ITEM2, ITEM3;
```

where the items are either

" Quoted strings in single or double quotes such as

```
Display here it is , hello ;
```

" Parameter or set names without any referencing to setdependency. Thus in <u>dispord.gms</u> while the parameter data is defined over 4 sets

```
parameter data(index1,index2,index3,index4);
I simply say
display data;
```

" Variable, equation or model attributes with the item name and attribute desired specified

```
Display x.1, x.scale, modelname.solstat;
```

- " Multiple items can be listed in a display statement separated by commas.
- When displaying a more than 2 dimensional item one can expand the width of the labels printed out beyond 10 using the command **option dispwidth=number**; where number can range up to 20.

Abort Controlling displays

7.4.2.1 Abort

The abort command can also be used to display data but once encountered causes the program to stop with an execution error. The command syntax is just like that for a display command with the same syntax excepting the word abort replacing display. Abort usage is illustrated in abort.gms and its use is discussed in the Conditionals chapter.

7.4.2.2 Controlling displays

GAMS displays can be enhanced in terms of form, and content.

7.4.2.2.1 Formatting display decimals and layout

Users may not find the GAMS display style consistent with what they want. The GAMS OPTION statement permits one to alter this. In particular, an option statement of the form

```
OPTION THISITEM: DECIMAL: ROWitems: COLUMNitems
```

can modify the display formatting. Use of this option will cause all subsequent displays of the item named THISITEM to follow rules specified by the three numbers following the colons which are

DECIMAL number of decimal places to be included number of indices displayed within rows number of indices displayed within columns

For DATA(A,B,C) I could have rowitems:columnitems values of 2:1, 1:2, 0:3 or 1:1. The first (2:1) would have A&B varied in the rows with C defined in the columns. The second (1:2) would have A in the rows with the B&C in the columns. The third (0:3) would list everything in columns. The fourth (1:1) would have a table for each A element that contained B in rows and C in the columns.

Column label width can be expanded beyond the default of 10 using **option dispwidth=n** where n can go up to 20.

Example:

(dispord.gms)

Suppose I have a four-dimensional array, each dimension of which has two elements. An ordinary display of this would yield:

index41	index42
2.000	2.000
2.000	2.000
2.000	2.000
2.000	2.000
index41	index42
2.000	2.000
2.000	2.000
2.000	2.000
2.000	2.000
	2.000 2.000 2.000 2.000 2.000 index41 2.000 2.000

Use of the option statement could manipulate it into number of different forms including

option data:0:1:3;display data;

	8	PARAMETER	DATA			
		index21	index21	index21	index21	index22
		index31	index31	index32	index32	index31
		index41	index42	index41	index42	index41
index11		2	2	2	2	2
index12		2	2	2	2	2
+		index22	index22	index22		
		index31	index32	index32		
		index42	index41	index42		
index11		2	2	2		
index12		2	2	2		

option data:0:3:1;display data;

	index41	index42
index11.index21.index31	2	2
<pre>index11.index21.index32</pre>	2	2
index11.index22.index31	2	2
<pre>index11.index22.index32</pre>	2	2
index12.index21.index31	2	2
index12.index21.index32	2	2
index12.index22.index31	2	2
index12.index22.index32	2	2

option data:0:0:4;display data;

```
index11.index21.index31.index41 2,
                                      index11.index21.index31.index42 2
                                      index11.index21.index32.index42 2
index11.index21.index32.index41 2,
index11.index22.index31.index41 2,
                                      index11.index22.index31.index42 2
                                      index11.index22.index32.index42 2
index11.index22.index32.index41 2,
index12.index21.index31.index41 2,
                                      index12.index21.index31.index42 2
index12.index21.index32.index41 2,
                                      index12.index21.index32.index42 2
                                      index12.index22.index31.index42 2
index12.index22.index31.index41 2,
index12.index22.index32.index41 2,
                                      index12.index22.index32.index42 2
```

option data:0:2:2;display data;

	index31 index41	index31 index42	index32 index41	index32 index42
index11.index21	2	2	2	2
index11.index22	2	2	2	2
index12.index21	2	2	2	2

index12.index22 2 2 2 2

Notes:

" If one specifies less dimensions in the option than the number of sets i.e. indicating two by one with a item defined over 4 sets, then the extra dimensions will be used by the earliest sets in the specification and a different table will be output for each set element in those early sets. Thus when the option command

```
option data:0:2:1;display data;
```

specifying placement of 3 sets in the rows and columns is used on the example where the parameter is defined over 4 sets I get

INDEX 1	= index11	
	index41	index42
index21.index31	2	2
index21.index32	2	2
index22.index31	2	2
index22.index32	2	2
INDEX 1	= index12	
INDEX 1	= index12 index41	index42
INDEX 1 index21.index31		index42 2
	index41	
index21.index31	index41 2	2

If the sum of the items to be placed in rows and columns exceeds the full dimensionality of the parameter in terms of number of sets, then a GAMS error arises. Thus in the 4 dimensional case one could not have the sum of items in rows plus columns being any greater than 4.

- " The decimal control will be discussed below.
- " If one is not happy with the way the indices appear then:
 - ¶ If there is dissatisfaction with the order of the sets this can only be changed by reordering the way the set indices appear by using replacement statement copying the sets into a differently defined parameter such as that below

¶ If dissatisfied with the order the set elements appear or their capitalization then one needs to understand the rules for these items and manipulate them or trick GAMS as discussed in the Rules for Item Capitalization and Ordering chapter.

7.4.2.2.2 Taking control of display decimals

A potential frustration with GAMS display output involves numerical formatting. Consider the example **dispnum.gms**. There I define the table DATA with rather disparate numbers. A resultant display of DATA yields

--- 8 PARAMETER DATA

```
index21 index22
index11 1.000000E-5 1.000000E+7
index12 3.720 200.100
```

In that display GAMS mixes together numbers in exponential and normal format with the default being a print out of three decimal places. If such a display is unsatisfactory, there are several ways of altering its appearance.

" One can alter the number of decimals using the item specific option (dispnum.gms)

```
option data:1:1:1;
```

which displays this item with one decimal place, yielding

```
--- 10 PARAMETER DATA

index21 index22

index11 1.000000E-5 10000000.0

index12 3.7 200.1
```

Here, GAMS overrides the decimals choice to insure the small number does not become zero, but I don't get the exponential display for the large number as it fits.

"One can alter the number of decimals using a global option statement to change the default decimals in all subsequent displays not subject to the specific option command just discussed. For example, the following alters the default display and all subsequent displays to 2 decimal places but would not alter the display of the item called data as it already was subject to an item specific display formatting option command. (dispnum.gms)

```
option decimals=2;
---- 13 PARAMETER data2
index21 index22
index11 1.000000E-5 10000000.00
index12 3.72 200.10
```

Note, GAMS still overrides the decimals choice to insure the small number does not become zero.

" One can suppress small numbers in the display manually. For example, using (dispnum.gms)

```
data2(index1,index2)$(data2(index1,index2) lt 0.01)=0;
```

sets all numbers to zero which are less than 0.01, yielding

```
--- 14 PARAMETER DATA2
index21 index22
index11 ____ 10000000.0
index12 3.7 200.1
```

Note one needs to employ absolute value if negative numbers are present i.e. using a command like:

```
data2(index1,index2)
$(abs(data2(index1,index2) lt 0.01))=0;
```

Users may wish to cap the value of large numbers. I can cause the output to have the entry infinity for anything greater than the number 10,000 using (dispnum.gms)

" Users may wish to round numbers using syntax like (dispnum.gms)

```
data2(index1,index2)=round(data(index1,index2),0);
```

" Users may desire a report of percentage changes. These first need to be calculated in a manner such as

```
data4(index1,index2)$data2(index1,index2)=
  100*(data3(index1,index2)/data2(index1,index2)-1);
data4(index1,index2)
  $(abs(data4(index1,index2)) lt 0.1)=0;
data4(index1,index2)$(data2(index1,index2) eq 0)= na;
```

Here I set small percentage changes to zero but are careful to use absolute values so negative changes are not zeroed out. I also report numbers that would report percentage changes from a base of zero with the coding "na". The result is (dispnum.gms)

```
--- 29 PARAMETER DATA4
index21 index22
index11 NA
index12 80.6 1.5
```

7.4.2.2.3 Controlling item ordering

GAMS often orders things in a fashion that one dislikes. The basic rule is first in first out, so if you wish the order to be different reorder the first appearance of the item or set element. The Rules for Item Capitalization and Ordering chapter discusses the practices followed and how to change things.

7.4.2.2.4 Controlling item capitalization

GAMS users are sometimes frustrated with the capitalization of set elements or item names. The basic rule is first appearance in terms of capitalization is the scheme that will be used. Thus you wish the capitalization to be different fix up the first appearance of the item or set element so it is as desired. The chapter on Rules for Item Capitalization and Ordering discuss the rules GAMS follows.

7.4.3 Formatting pages and lines

A number of commands discussed in the <u>Dollar Commands</u> chapter can be used to format pages or lines. These are listed below with a brief explanation

<u>\$Double</u>	Starts double spacing listing of subsequent echo print lines in LST file
\$Eject	Start a new page in LST file
\$Lines	Start new page if less than n lines are left on a page
\$Offupper	Halt printing of echo print LST file contents in upper case
\$Onupper	Activate conversion of subsequent echo print lines to upper case listing in LST file
\$Single	Start single space listing of subsequent echo print lines in LST file
\$Stitle	Define subtitle for LST file
<u>\$Title</u>	Define LST file title
\$Stitle	Define subtitle for LST file

7.4.4 Output via put commands

Users can find that GAMS displays are inadequate for output presentation. A more customized output can be created using GAMS put commands. However, with this control comes a cost. Put commands involve an increased degree of technical programming. Put commands are fully discussed in the chapter Output via Put Commands.

7.4.5 Reordering set order in output

Sometimes one needs to reorder the data. Here I do it using an order set and put files in the example reorder.gms

```
Set I /1*4/;
set j /a1*a3
      a4 this is element 4
      a5 has a crummy name/;
set newnames(j) /al nuts
                 a2 bolts
                 a3 cars
                 a4 trucks
                 a5/;
table data(i,j) data to be put
         a2
             a3 a4
1
   11
         12
2
              14 15
3
   1
                        1
                  4.10
put // 'Data as originally ordered' / @29
loop(j,put newnames.te(j):12 ' '); put /;
loop(i, put i.te(i):20 ' ';
   loop(j,if((not sameas(j,'a4')),put data(i,j):12:0 ' ';);
        if(sameas(j,'a4'),put data(i,j):12:4 ' ';)); put /);
```

```
set iwantord /o1*o100/;
set ordit(iwantord,j) / o1.a4,o2.(a1,a3),o3.a4/;
put // 'Data as reordered' / @29
loop(ordit(iwantord,j),put newnames.te(j):12 ' ');put /;
loop(i, put i.te(i):20 ' '
loop(ordit(iwantord,j),
if((not sameas(j,'a4')),put data(i,j):12:0 ' ';);
if(sameas(j,'a4'),put data(i,j):12:4 ' ';));put /);
```

Data as originally ordered

	Nuts	Bolts	Cars	Trains	a 5
1	11	12	0	0.0000	0
2	0	0	14	15.0000	0
3	1	0	0	0.0000	1
this one	e is 4 0	2	0	4.1000	0

Data as reordered (note I dropped a5 on purpose)

	Trains	Nuts	Cars	Trains
1	0.0000	11	0	0.0000
2	15.0000	0	14	15.0000
3	0.0000	1	0	0.0000
this one is 4	4.1000	0	0	4.1000

7.4.6 Preprogrammed table making utility: Gams2tbl

Rutherford has developed a preprogrammed table making utility using put commands called Gams2tbl. gms that he documents and distributes through http://www.mpsge.org/inclib/gams2tbl.htm Gams2tbl is a gms file that users can include in their program through a Libinclude or Batinclude that contains numerous formatting options. Gams2tbl and some of its formatting capabilities are illustrated in the following example (canput.gms)

```
set columns / a Horses,b Cows,c Chickens/
set rows /r1 Housing,r2 Land,r3 Feed/
table data (rows, columns) Table with default formatting
                          b
                        14.8233
r1
             1
                                        12.99
             2
                                         2.2
r2
                         12
r3
              3
                          11
                                          3.2;
file ruthput ; put ruthput ;
$libinclude GAMS2tbl
$libinclude GAMS2tbl data
parameter roworder(rows) /r1 3,r2 1,r3 2/;
parameter colorder(columns) /a 2,b 3, c 1/ ;
$setglobal row order roworder
$setglobal col order colorder
$setglobal title "Table 2 where item ordering is controlled"
$libinclude GAMS2tbl data
$setglobal row label rows
$setglobal col_label columns
```

```
$setglobal title "Table 3 where labels for sets are used"
$libinclude GAMS2tbl data
parameter decimals(columns) /a 0,b 4 ,c 1/;
$setglobal c_decimals decimals
$setglobal title "Table 4 where decimals are controlled"
$libinclude GAMS2tbl data
```

Yields the resultant output

Table	1 with def	ault formatt	ing	Table 3 w	here labe	els for se	t item
	a	b		Ch	ickens	Horses	
r1	1.00	14.82	1	Land	2.20	2.00	1
r2	2.00	12.00		Feed	3.20	3.00	1
r3	3.00	11.00		Housing	12.99	1.00	1
Table	2 where it	em ordering	cont	Table 4 w	here deci	mals are	contro
	С	a		Ch	ickens	Horses	-
r2	2.20	2.00	1				
r3	3.20	3.00	1	Land	2.2	2	12.
r1	12.99	1.00	1	Feed	3.2	3	11.
				Housing	13.0	1	14.

Tables can be made in regular text, HTML or Latex formats.

7.4.7 Output to other programs

There are cases where one wishes to save things to other programs. This is generally done using Put files as discussed in the <u>Output via Put Commands</u> and the <u>Links to Other Programs Including Spreadsheets</u> chapter.

7.4.8 Obtaining graphical output

Statements may be entered into a GAMS program that permit graphical displays of data computed during a GAMS run directly in a window on a PC using Rutherford's Gnuplot or Uwe Schneider's Gnupltxy. To graph data in a GAMS program I need to do three basic things.

- Download Schneider's <u>Gnupltxy</u> or Rutherford's <u>Gnuplot</u> software getting both the gms and windows Gnuplot executable.
- " Fill an internal array. In the Gnupltxy example <u>simplegr.gms</u> I fill graphdata describing two lines where first dimension is name of line, second number of point on line, and third the x and y data. Such statements appear below.

```
LINES Lines in graph /A,B/
POINTS Points on line /1*10/
ORDINATES ORDINATES /X-AXIS,Y-AXIS/;
TABLE GRAPHDATA(LINES,POINTS,ORDINATES)
X-AXIS Y-AXIS
```

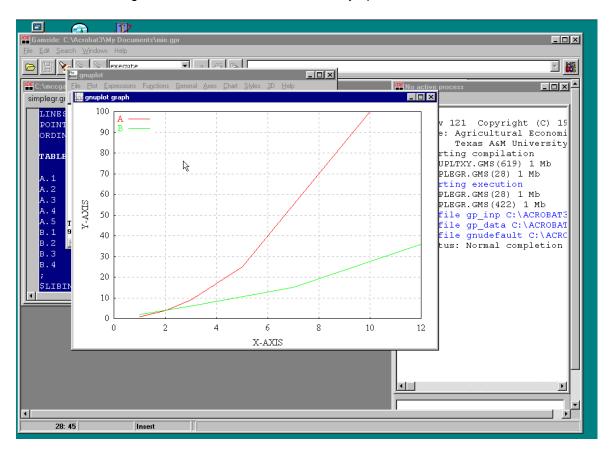
A.1	1	1
A.2	2	4
A.3	3	9
A.4	5	25
A.5	10	100
B.1	1	2
B.2	3	6
B.3	7	15
B.4	12	36;

" Then given the data call Gnupltxy which I achieve through the GAMS statement

\$LIBINCLUDE Gnupltxy GRAPHDATA Y-AXIS X-AXIS

where the first argument after Gnupltxy gives the array name, the second name of a set element in the third array position which contains the data coordinates for the y axis and the third the name of a set element in the third array position which contains the data coordinates for the x axis.

In turn when I run I get two new windows that automatically open in front of the IDE



The window labeled Gnuplot graph is the graph of the data and the window labeled Gnuplot results from the execution of the source Gnuplot program. Use of such graphing is more extensively discussed and illustrated in the Links to Other Programs Including Spreadsheets chapter.

7.4.9 Sorting output

Suppose you are solving a model which is generates some output you would like to have in sorted order (arrayed from high to low). This can be done either directly in GAMS or by using Rutherford and van der Eiik's RANK libinclude procedure.

Sorting in GAMS Rank

7.4.9.1 Sorting in GAMS

GAMS code maybe employed to sort output as follows. (sorted.gms)

```
set i /a1*a6/;
alias(i,j);
parameter unsort(i)/al 22,a2 33,a3 12,a4 15,a5 47,a6 22/;
set asord /1*1000/;
parameter gg(i);
gg(i)=sum(j$(unsort(j)>unsort(i)),1);
set orddat(asord,i);
orddat(asord,i)$(ord(asord)=(gg(i)+1))=yes;
file sorted;
put sorted;
loop(asord,
 if(sum(orddat(asord,i),1)=1,
  put 'In place ' asord.tl:0 ' with a value of '
   loop(orddat(asord,i),
     put unsort(i):0:0 ' is item ' @42 i.tl:0/))
     if(sum(orddat(asord,i),1)>1,
         put 'In place ' asord.tl:0 ' with a value of '
           smax(orddat(asord,i),unsort(i)):0:0 ' are items '
           loop(orddat(asord,i),put @42 i.tl:0 ' ' /);));
```

The result

```
In place 1 with a value of 47 is item a5
In place 2 with a value of 33 is item a2
In place 3 with a value of 22 are items a1
a6
In place 5 with a value of 15 is item a4
In place 6 with a value of 12 is item a3
```

This code counts the number of entries that have a larger value than the current one and then orders items in decreasing order using another dimension that gives their relative position.

7.4.9.2 Rank

One may also use <u>Rutherford and van der Eijk's RANK libinclude procedure</u> to obtain an array giving the relative sorted position of elements. This procedure implements an O(nlog(n)) algorithm for ranking one-dimensional numeric data within a *GAMS* program. The routine uses the GDX facility and an

external program to sort the data.

The syntax for using rank is

```
$LIBINCLUDE rank arraytosort setofelements rankofitem optionalpercentile
```

The first three arguments are required. The last is optional. These are defined as following:

arraytosort Name of one dimensional parameter of values to be ranked which defined

over the set setofelements

setofelements

Name of one-dimensional set which is the domain of array arraytosort.

Name of one-dimensional parameter that after execution will contain

Name of one dimensional parameter that after execution will contain integers giving the rank order of each element ranking from smallest to

largest.

optionalpercentile Name of one dimensional parameter that after execution will contain linearly

interpolated percentiles.

Example:

GAMS code implementing RANK appears at the bottom of sorted.gms and is as follows

The resultant output is

```
After rank which sorts low
```

```
In place 1 with a value of 12 is item a3
In place 2 with a value of 15 is item a4
In place 3 with a value of 22 is item a6
In place 4 with a value of 22 is item a1
In place 5 with a value of 33 is item a2
In place 6 with a value of 47 is item a5
```

Notes:

Rutherford and van der Eijk state:

- " RANK only works for numeric data. You cannot sort sets.
- " The first invocation must be outside of a loop or if block. This routine may be used within a loop or if block only if it is first initialized with blank invocations.
- " The names rank_tmp, rank_u, and rank_p are used within these routines and may not be used in the calling program:
- " This routine returns *rank* values and does not return *sorted* vectors, however rank values may be used to produce a sorted array. This can be done using computed "leads" and "lags" in GAMS' ordered set syntax, as illustrated in their *examples*.

7.5 Rules for Item Capitalization and Ordering

GAMS follows fixed procedures with respect to output formatting and ordering which can be expressed as rules. Knowledge of these rules allows the user to better control the capitalization and ordering attributes of the output. The topics I cover here involve

Item capitalization
Set element order
Reviewing set element ordering: \$Onuellist

7.5.1 Item capitalization

When using GAMS, the capitalization format used it will employ for an item in the output **is identical to the first capitalization structure seen** for that item in the GAMS program. Thus, if a program contained "Total", "TOTAL" and "total", whichever of these appeared first would be the one used in the output. **Inside GAMS alternative capitalizations are all identical**. Available("WATER") is same as available("water") or availAble("wateR").

Examples:

Given the instructions (dispset2.gms)

```
Set A /Total,LINE,newone,next/;
Set b /TOTAL,LINE,NEWONE,NEXT,UNIQUETOhere/;
Scalar tT /1/;
Display b,tt;
```

The output is

```
--- 11 SET b

Total , LINE , newone, next , UNIQUETOhere
--- 4 PARAMETER tT = 1.000
```

where the capitalization within the set b is not as typed in defining b for any of the elements previously appearing earlier (in the set A in this case).

Similarly, the capitalization of the parameter name for tT is as it appears in the first occurrence of that name.

Notes:

- " One can alter the capitalization aspects of any set element or item name in GAMS by making sure that the first entry is capitalized as desired.
- " These style rules apply to all GAMS displays through display statements or put commands involving the names of set elements, sets, parameters, scalars, tables, variables, equations, models and anything else.

7.5.1.1 Reviewing capitalization: \$Onsymlist and \$Onuellist

Finally, one should be aware that item capitalization may be reviewed at any point by using two \$ conditions. Namely typing the command

\$Onsymlist

beginning in column 1 gives a list of all symbols in the program and they as they are capitalized. This is illustrated (with some additional formatting) for the <u>dispset2.gms</u> example below

```
SETS
A
b
PARAMETERS
```

Similarly, using the command in the dispset2.gms example

```
$Onuellist
```

beginning in column 1 gives all of the set element entries GAMS has found in the order and capitalization they will appear in the output as illustrated below.

```
Unique Elements in Entry Order
1 Total LINE newone next UNIQUETOhere
```

7.5.2 Set element order

GAMS operates on a first in first out basis. The order of output items is always controlled by the first time something is seen. Many users are frustrated with the ordering of set elements in the output. This can be changed.

It is worthwhile knowing the rules that ordering follows. GAMS uses something called the unique element list (UEL) to store set elements. This is a single list of all set elements. The elements enter that list in the order of their appearance and that is the order in which they will appear in the output i.e. first in first out.

This means if I have the sets ONE and TWO with the elements below (dispset.gms)

```
set ONE /A,C,B,Total,8/;
Set TWO /D,A,F,TOTAL/;
Set items1through10 /1*10/;
Parameter item(two) /D 1,A 3, F 5/;
item("total")=sum(two$(not sameas(two,"total")),item(two));
display item,items1through10;
```

Then the display output will appear as follows. Note in the display of the parameter **item** that the output appears with the set element **Total** in the second position even though it was typed in the last position of the set called TWO and the parameter item is defined over that set.

```
--- 6 PARAMETER item
A 3.000, Total 9.000, D 1.000, F 5.000
--- 6 SET items1through10
8, 1, 2, 3, 4, 5, 6, 7, 9, 10
```

This occurs because Total was seen before D and F in the sets because it was seen first in set ONE, even though it was listed last in set TWO.

Similarly, look what has happened in the display of the set **items1through10**. Here 8 appears first then 1-7 and 9-10. This happens because the set element 8 appeared in the set ONE before 1-7 and 9-10 were seen.

Notes:

and

There are three ways of fixing such problems.

One could change the name of the "total" item in the set named "two" so it was a name not seen before and 8 in the set "one" to new8 so it will not be seen again. For example I could utilize the commands (dispset1. gms)

```
/A,C,B,Total,new8/
   set
           ONE
   Set
           OWT
                    /D,A,F,TOTAL2/
   Parameter item(two) /D 1,A 3, F 5/;
   Item("total2")=sum(two$(not sameas(two,"total2")),item(two));
yielding
 Α
        3.000,
                  D
                         1.000,
                                   F
                                          5.000 TOTAL2 9.000
                               5,
                        4,
                                      6,
                                              7,
                                                                    10
 1,
                3,
                                                     8 ,
                                                            9,
```

where use of total2 which had not been seen before and new8 which will not be seen again, restores the desired ordering.

One could define a set at the top of the program which contains all elements in the order desired using set definitions as follows (dispset3.gms)

```
UELORDER
set
                     /A,B,C,D,F,Total,1*20/
set
        ONE
                 /A,C,B,Total,8/
        TWO
Set
                 /D,A,F,TOTAL2/
Set items1through10 /1*10/;
```

In turn the displays would always have "Total" at the end and the 1-10 in the desired order.

One can employ an ordering set. Yet another approach can be used adding another dimension to the item of interest and employing an ordering set (dispset4.gms). In such a case, I add new set as the first index and put in a set that I know the order of. Then, by judiciously defining the first dimension I control the order.

Consider the following example where I want to better control appearance of the data in the table "items" on output

```
set
       one
                    /A,B,C,D,F,Average,ITEMS/;
Set
        PQ /Price, Quantity/;
Table Items(one,PQ)
       Price Quantity
                9000
   Α
         2
         6
                3000
   В
         2.5
                4000
   C
   D
         2.1
                3000
                1.90;
         2.4
items("Average",PQ) = SUM(one,items(one,pg))
                      /sum(one,1$items(one,pq));
display items;
```

In turn the display output is

 PARAMETER	ITEMS	
	Price	Quantity
A	2.000	9000.000
В	6.000	3000.000
C	2.500	4000.000
D	2.100	3000.000
F	2.400	1.900
Average	3.000	3800.380

But suppose I wanted average first. I do this by adding the set numberordr with values r1 through r100. Also I define items1 which is a new parameter with dimension one greater than items which has the numberordr set defining it in the first index position. Then I insure the items I want first have lower values in the numberordr place. (dispset4.gms). I also experiment with another ordering in the parameter items2.

```
Set
   numberordr /r1*r100/
set
     one
                /A,B,C,D,F,Average/
Set order2(numberordr,one)
                /r3.(A,D,F),r2.Average,r1.(C,B)/
Set
        PQ /Price, Quantity/
Table Items(one,PQ)
      Price
                Quantity
                9000
Α
в
      6
                3000
C
                4000
      2.5
D
      2.1
                3000
      2.4
                1.90;
items("Average",PQ)=
SUM(one,items(one,pq))/sum(one,1$items(one,pq));
parameter items1(numberordr, one,pq) ordered first way;
items1("r2",one,pq)$(not sameas(one,"average"))
=items(one,pq);
items1("r1", "average", pq)=items("average", pq);
parameter items2(numberordr,one,pq) ordered second way;
items2(numberordr, one, pq)
=sum(order2(numberordr,one),items(one,pq));
display items, items1, items2;
```

In turn the output is

PARAMETER ITEMS1			18 PARAMETER ITEMS2		
	Price	Quantit		Price	Quant
r1.Average	3.000	3800.38	r1.B	6.000	3000.00
r2.A	2.000	9000.00	r1.C	2.500	4000.00
r2.B	6.000	3000.00	r2.Average	3.000	3800.38
r2.C	2.500	4000.00	r3.A	2.000	9000.00
r2.D	2.100	3000.00	r3.D	2.100	3000.00
r2.F	2.400	1.90	r3.F	2.400	1.90

where note by manipulating the association of items in the numberordr set with the things I wish reordered I can rearrange the output.

7.5.3 Reviewing set element ordering: \$Onuellist

Finally, item ordering can be reviewed at any point by typing the command

```
$Onuellist
```

beginning in column 1. This causes GAMS to list all of the set element entries it has found in the order they will appear in the output as follows (dispset.gms)

Unique Elements in Entry Order

1 A	C	В	Total	8	D
7 F	1	2	3	4	5
13 6	7	9	10		

7.6 Conditionals

Frequently GAMS modelers need to be able to write expressions that operate over less than full sets or incorporate various model features conditionally depending on data. Such tasks are accomplished in GAMS using conditionals.

Basic forms of conditionals

Conditional placement and program execution speed

Forms of conditional / logical true false statements

Nesting logical conditions

The conditional alternative – the tuple

7.6.1 Basic forms of conditionals

There are four types of run time conditionals (for compile time conditionals see the <u>Conditional Compilation</u> chapter).

- " The GAMS \$ condition
- " The If statement
- " The While statement
- " The Repeat statement

Each is covered below.

7.6.1.1 \$ conditionals

A \$ condition is placed in GAMS statements and causes an action to occur if the conditional is true. The basic \$ conditional form is

term\$logical condition

which says include the item **term** only if the <u>logical condition</u> is true. The forms of logical conditions are reviewed <u>below</u>. For now I will use a conditional that a named item be nonzero for illustration

```
X$(y qt 0) = 10;
```

In this case the conditional says set X=10 if the scalar y is greater than zero.

7.6.1.1.1 Ways \$ conditionals are employed

\$conditionals appear in a number of ways in models. Fundamentally, they are used to:

- " Control whether an item is calculated-- causing calculations to occur only if certain conditions are true.
- " Control the inclusion of terms in equations -- causing terms to be included only if certain conditions are true.
- " Control the elements of a set that are referenced in an expression so that less than the full set of elements enters into the calculation and those that do enter only if certain conditions are true.
- " Control whether equations are defined in a model -- causing selected constraint equations to only appear in the model passed to a solver only if certain conditions are true.
- " Control the incidence of displays -- causing displays to occur only things only if certain conditions are true.
- " Abort a program if desired.

7.6.1.1.1.1 Suppressing calculation of items (left hand side)

GAMS replacement statements involve an item to change in value on the left hand side and a set of terms that constitute the new value on the right hand side. One may cause the items to be changed only if certain conditions are met. This is controlled with conditionals. \$conditionals are used to do this and may control whether the replacement calculation is done alt all or whether selected cases of it are done (only if the left hand side is defined over set elements) on a case by case basis. The general format for such a case is

```
namedparameter$logical condition=term;
or
namedparameter(setelementdependency)$logical condition=term;
```

and specifies that the namedparameter is set equal to the term only if the logical condition is true.

Examples:

(conditional.gms)

```
X$(qq gt 0)=3;
qq $(sum(I,q(i)) gt 0)=4;
qq $ (sum(i,abs(a(i))) gt 0)=1/sum(i,a(i));
a(i) $(qq gt 0) = q(i)+a(i);
a(i) $a(i) = q(i)/a(i);
```

All say implement this replacement statement changing the value of this parameter or its specific case only if the logical condition is true. Thus after the first statement above if X started with a value of 7 and qq was negative causing a false evaluation of the logical condition then X would finish that statement with a value of 7. On the other hand, if qq was positive then X would finish that statement with a value of 3.

Notes:

- In these cases the namedparameter value will be altered only if the logical condition is true. Otherwise, if the logical condition is false, the value of the item namedparameter will retain it's original value (or the default value of zero).
- " This is known in GAMS terminology as a conditional on the left hand side.
- " Many other logical condition forms are possible as explained below.
- " The third and fifth assignments contain a common procedure where a division is done only if the denominator is non-zero.
- " When the \$ is on the left hand side, the equation is only computed if the logical condition is true potentially making the program faster.
- " The first four cases cause the replacement statement to be entirely skipped if the conditional is false. The last conditional operates on a case specific basis since the replacement is done for the elements of i and the conditional is also dependent on i with its truth dependent upon the choice of i. Thus in the last statement a(i) is calculated only when it has a non zero value.
- " The conditional in the next to last case does not include terms dependent on i so none of the a(i) will be replaced if the conditional fails.

7.6.1.1.1.2 Suppressing terms in equations (right hand side)

GAMS replacement statements involve an item to change in value on the left hand side and a set of terms that constitute the new value on the right hand side. The terms on the right hand side may be conditionally included. \$conditionals are used to do this and may act on the term for all cases or on a case by case basis (only if the conditional is set element dependent). They may occur in replacement statements or in model equation specification statements (.. statements). The general format for such a case is

```
Namedparameter = term1+term$logical condition
or
Namedequation.. term1+term$logical condition =L= other terms;
```

and specifies that the term is added into the calculation of namedparameter or the namedequation only if the logical condition is true.

Example:

(conditional.gms)

```
qq = qq+1$(x gt 0);
qq = 1$(x gt 0);
q(i) = a(i)+1$(a(i) gt 0);
q(i) = a(i)$(a(i) gt 0);
X = sum(I,q(i))$(qq gt 0)+4;
Eq4.. xvar+yvar$(qq gt 0)=e=3;
Eq5(i).. ivar(i)$(a(i) gt 0)+yvar$(qq gt 0)=e=3;
```

All say include this term only if the logical condition is true.

Notes:

- " In these cases the term will be included only if the logical condition is true.
- " The third fourth and last cases include terms differentially depending on the set element I being referenced.
- The term may be the only one in a replacement as in the second case. In such a situation the expression is treated as if it were qq = 0 + 1\$(x gt 0); where the item on the left hand side becomes zero if the condition on the right hand side fails.
- " This is known in GAMS terminology as a conditional on the **right hand side**.
- " Many other logical condition forms are possible as explained below.
- " When the \$ is placed outside a sum then the sum is only computed if the logical condition is true potentially making the program faster.
- " Right hand side conditionals do not stop replacements from occurring, but left hand side ones do as elaborated on in the Calculating chapter.

7.6.1.1.1.3 Controlling indices in sums etc

It is common in algebra to want to do an operation not over all elements of a set but only over certain ones. For example if one wishes to add up ai only when ai is positive one would want a condition on the elements included in the sum as follows

$$X = \sum_{i/q_i > 0} a_i$$

\$Conditionals can be used to incorporate such restrictions. Namely they can be used to restrict the elements of a set that will be explicitly entered into a sum, loop, or other set operation (e.g. prod, smax, smin). Inclusion is controlled by a logical condition. Generally this logical condition will incorporate set element dependent terms. The general format in a SUM context is

```
sum(namedset$set dependent logical condition, term)
```

where the above example is written as

```
X=sum(I\$(q(i) gt 0),a(i));
```

where instead of sum you could use any other set operator like smin, smax or loop.

Examples:

(conditional.gms)

```
X=sum(I$(q(i) gt 0),a(i));
Loop((I,j)$(cost(I,j) gt 0),X=x+cost(I,j));
X=smin(I$(q(i) gt 0),q(i));
X=sum(I$(q(i) gt 0),1));
eq6(i).. sum(j$(cost(i,j) gt 1),cost(i,j)*tran(i,j))=e=1;
```

All include a set element dependent case in the sum or loop or smin only if the logical condition is true. In the cases involving q(i) element I will be considered only if the data from the q parameter associated with set element I is positive.

Notes:

- " The general form is that the set operator appears then the target set (or sets) is identified and then a \$ appears followed by a logical condition then a term to be included in the calculation which is usually dependent on the target set(s).
- " The \$ only allows a term associated with an element of the set to be added or otherwise considered in the calculation if the logical condition is true.
- " Many other logical condition forms are possible as explained below.

7.6.1.1.4 Suppressing model equations (left hand side)

Occasions occur where constraints should only be included in a model if particular conditions are met. This again can be accomplished using \$conditionals. The general format for such a case is

```
equation name $logical condition.. equation specification;
```

and specifies that the named equation is defined as that given in the equation specification only if the logical condition is true.

Examples:

(conditional.gms)

All say define this equation only if the logical condition is true.

Notes:

- In these cases, the whole named equation (see the Eq1 case above) or cases thereof when defined over a set (see the Eq3 case above) will be entered into the model only if the logical condition is true.
- " The last condition on Eq7 will suppress all the cases of the equation since the conditional is not dependent on the set element i.
- " This is also known in GAMS terminology as a conditional on the <u>left hand side</u>. This is essentially identical to the suppressing calculation of items in a replacement context as discussed above. Here the constraint will not be defined unless the conditional is true whereas above the execution of a replacement was determined by the conditional.
- " Many other logical condition forms are possible as explained <u>below</u>.
- " When the \$ is on the left hand side the equation is only formed if the logical condition is true potentially making the program faster.

7.6.1.1.5 Conditionally displaying information

Conditionals may be used to cause the display of information if certain conditions are met. In such cases one usually employs a conditional in conjunction with the display command (Note the display command discussed in the Report Writing chapter). One of two forms of the command generally appear. The first involves the if syntax as discussed below where a display is executed if a particular condition is found to be true. Second, one can have the word display followed by a \$condition. Therein the display will only occur if the \$condition is true.

The general format for a these conditional display commands is

```
display$condition listofitems;
  if(condition, display listofitems);
as illustrated just below (conddisp.gms)
```

```
scalar x /0/,y /10/;
display$(x+y le 0) "display when sum of x and y le 0",x,y;
x=2;
if(x gt 0,
         display "X and y here if x is positive",x,y;
);
display$(x > -1) "display with display$ at second place",x;
if((x+y > 2),
         display "X and y at first place if x+y is greater than 2",x,y;
);
if(x gt 0,display "X and y at first place if x is positive",x,y;);
```

All of these displays will only occur if the condition is true.

7.6.1.1.1.6 Terminating a program: Abort

Conditionals may be used to cause the execution of the program to be terminated. In such cases one employs a conditional in conjunction with the abort command. The abort command operates just like a display command with the same syntax excepting the word abort replacing display but halts the program after it's execution. The general format for a conditional abort command is

```
if(condition,abort listofitems);
or
    abort$condition listofitems;
```

An example is given below (abort.gms)

```
scalar x /0/;
if(x > 0,abort "i stopped at first place",x;);
*note next command is redundant to above
abort$(x > 0) "i stopped with abort$ at first place",x;
display "i got past first place" ,x;
x=2;
abort$(x > 0) "i stopped with abort$ at second place",x;
*note will not get to next line
if(x > 0,abort "i stopped at second place",x;);
```

When encountered the abort command causes the job to stop with an execution error and displays the information in the command.

Abort can also be used unconditionally to stop a job just inserting the line

```
abort listofitems;
```

in the program.

7.6.1.2 If, Else, and Elseif

Another way of imposing conditionals involves use of the if statement syntax. Such statements may also involve use of else and elseif statements. In general, if statements that are not in equation specification statements can be written as \$ conditions, but the use of if can make GAMS code more readable. If statements are covered in the Control Structures chapter.

7.6.1.3 While

Another way of imposing conditionals involves use of the while statement. In general, the while allows one to repeatedly execute a block of statements until a logical condition is satisfied. While statements are covered in the Control Structures chapter.

7.6.1.4 Repeat

Another way of imposing conditionals involves use of the repeat statement. In general, the repeat syntax causes one to execute a block of statements over and over until a logical condition is satisfied. Repeat statements are covered in the <u>Control Structures</u> chapter.

7.6.2 Conditional placement and program execution speed

As discussed above \$ conditionals can be employed to cause calculations to not be done potentially causing faster executing code. For example the statement (conditional.gms)

```
X=sum(I,a(i)) $qq;
Eq5(i)$qq.. sum(j,ijvar(I,j))=g=-a(i);
```

will generally be faster than

```
X=sum(I\$qq,a(i));

Eq6(i)... sum(j,ijvar(I,j)) \$qq = q= -a(i) \$qq;
```

because some work is avoided. In general, conditionals are important tools to speed up execution. The <u>Speeding up GAMS</u> chapter elaborates.

7.6.3 Forms of conditional / logical true false statements

Above we used a very limited set of conditionals. A much broader set can be used. Conditionals can involve numerical relationships, the presence of numbers, sets, or acronyms. Each is slightly different and will be discussed separately.

Numerical comparisons
Data existence
Set comparisons
Acronym comparisons

7.6.3.1 Numerical comparisons

Conditionals can be formed employing logical conditions which compare two numerical expressions to see if they are equal, unequal, or if one or the other is larger. The general form is

```
Term$(terma operator termb)
```

The operators are as follows:

Relation	GAMS operator	<u>Explanation</u>
Equality	Eq or =	Does terma = termb
Not Equal	Ne or <>	Does terma? termb
Greater than	GT or >	Is terma > termb
Greater or =	GE or >=	Is terma ≥ termb
Less than	LT or <	Is terma < termb
Less or =	LE or >=	Is terma ≤ termb

Each is discussed below.

```
7.6.3.1.1 Eq: =
```

One may wish to do conditional processing dependent upon whether two numerical expressions are equal or not. The form of the syntax that can be employed in such a case is

```
Terma eq termb  \begin{tabular}{ll} Terma & = termb \end{tabular}
```

where eq or = can be used interchangeably. Examples from formconditional.gms

```
If(x eq 2, z=2);
Eq1$(x=2).. zz=e=3;
Loop(I$(sqrt(x)+1 = y+2),z=z+1)
```

7.6.3.1.2 Ne:<>

One may wish to do conditional processing dependent upon whether two numerical expressions are <u>unequal</u> or not. The form of the syntax that can be employed in such a case is

```
Terma ne Termb

or

Terma <> Termb
```

where ne or <> can be used interchangeably. Examples from formconditional.gms

```
If(x ne 2, z=2);
Eq2$(x<>2).. zz=e=3;
```

```
Loop(I\$(sqrt(x) \iff y+2), z=z+1)
```

7.6.3.1.3 Gt: >

One may wish to do conditional processing dependent upon whether one numerical expression is greater than another or not. The form of the syntax that can be employed in such a case is

```
Terma gt Termb

or

Terma > Termb
```

where gt or > can be used interchangeably. Examples from formconditional.gms

```
If(x gt 2, z=2);
Eq3$(x>2).. zz=e=3;
Loop(I$(sqrt(x) > y+2),z=z+1)
```

7.6.3.1.4 Lt: <

One may wish to do conditional processing dependent upon whether one numerical expression is <u>less</u> <u>than</u> another or not. The form of the syntax that can be employed in such a case is

```
Terma lt Termb or Terma < Termb
```

where Lt or < can be used interchangeably.

Examples from formconditional.gms

```
If(x Lt 2, z=2);
Eq4$(x<2).. zz=e=3;
Loop(I$(sqrt(x) < y+2),z=z+1)</pre>
```

7.6.3.1.5 Ge: >=

One may wish to do conditional processing dependent upon whether one numerical expression is greater than or equal to another or not. The form of the syntax that can be employed in such a case is

```
Terma ge Termb

or

Terma >= Termb
```

where ge or >= can be used interchangeably.

Examples from formconditional.gms

```
If(x ge 2, z=2);
Eq5$(x>=2).. zz=e=3;
Loop(I$(sqrt(x) >= y+2),z=z+1)
```

7.6.3.1.6 Le: <=

One may wish to do conditional processing dependent upon whether one numerical expression is <u>less</u> than or equal to another or not. The form of the syntax that can be employed in such a case is

```
Terma le Termb

or

Terma <= Termb
```

where Le or <= can be used interchangeably.

Examples from formconditional.gms

```
If(x Le 2, z=2);
Eq6$(x<=2).. zz=e=3;
Loop(I$(sqrt(x) <= y+2),z=z+1)</pre>
```

7.6.3.1.7 Eqv: <=> Imp: ->

One may wish to do conditional processing dependent upon whether one numerical expression has a particular <u>logical equivalence relationship</u> to another or not. The form of the syntax that can be employed in such a case is

These operate with results as follows

		Result	of im	p conditio	Result of eqv condition	
	item1	-> it	em2		item1	<=> item2
item1	item1	item1	imp	item2		item1 eqv item2
0	0		1			1
0	1		1			0
1	0		0			0

1 1 1 1

Example:

(impeqv.gms)

7.6.3.2 Data existence

Conditionals can be formed employing logical conditions which are true if a data item exists with existence defined as the presence of a nonzero value or if a numerical expression exists (again with existence being defined as the expression result being nonzero).

7.6.3.2.1 Existence/nonzero data item or result

One may wish to do conditional processing dependent upon whether the numerical value of a scalar item, set indexed parameter or calculation result is <u>nonzero</u> or not. The form of the syntax that can be employed in such a case is

```
Action$Term

or
     If(Term, statements);

or
     While(Term, statements);
```

Examples from dataconditional.gms

```
Z=z+2$x;
If(x, z=2);
Eq5$doiwantconstraint.. zz=e=3;
Loop(I$(q(i)+q(i)**2),z=z+1)
While(x*x-1, z=z+2;x=x-1);
```

all of which will be executed if the **item being tested** in the conditional is nonzero.

This all could be expressed as \$(Term <> 0) but this syntax is often utilized because it is more compact.

7.6.3.2.2 Computation over a set

One may wish to do conditional processing dependent upon whether the numerical value of a sum, prod, smax or smin over a set is <u>nonzero</u> or not. The form of the syntax that can be employed in such a case is

```
Action$Sum(set,expression)
or
    If(Smin(set,expression), statements);
or
    While(Smax(set,expression), statements);
```

Examples:

(dataconditional.gms)

```
Z=z+2$sum(I$q(i),1);
If(smin(I,q(i)), z=2);
Eq5$prod(I,q(i)).. zz=e=3;
Eq6(j)$sum(I,abs(data(I,j))).. zz=e=3;
Loop(I$sum(j,abs(data(I,j))),z=z+1)
While(prod(I,q(i)), z=2;q(i)=q(i)-2);
```

Notes:

- " In these cases the term subject to the conditional will be evaluated or the calculation will be executed if the final result of the set dependent expression is nonzero.
- " This all could be expressed as \$(Term ne 0) but the syntax \$(Term) is often utilized because it is more compact.
- " The conditional as in the expression sum(l\$q(i),1) reveals a commonly used GAMS trick for seeing whether there is any nonzero data in an item (by counting it where the count will be zero when all the data in the vector are zero).
- " Including the conditional expression \$sum(j,abs(data(l,j)) is a common GAMS trick for seeing whether there is any nonzero data across all the j alternatives in a row I of data(I,j).

7.6.3.3 Set comparisons

Conditionals can be formed employing logical conditions which depend on set elements in terms of the relative placement of the element being worked on, the contents of the text for a set element or whether an item falls in a subset or tuple. The forms follow.

7.6.3.3.1 Element position: Ord and Card

One may wish to do conditional processing dependent upon the relative position of an element within a set. The Ord and Card functions as discussed in the <u>sets</u> chapter can be used in conditionals. Ord (setelement) returns the number of the element being referenced relative to the total number of elements in the set. Card(setname) gives the total number of elements in the named set. These numerical values can be subjected to any of the <u>numerical comparisons</u> above.

Examples:

(setconditional.gms)

If one wishes to do special things with respect to the first, last and intermediate elements in a set one could use code like

Notes:

- " Ord does not work with sets that contain <u>calculated elements</u> or are <u>otherwise unordered</u>, only sets with a priori <u>explicitly specified</u> values.
- " Ord refers to the relative position of each element in the set not necessarily the order in which they are typed. In particular, the order may be different as determined by the rules for set ordering as discussed in the Rules for Item Capitalization and Ordering chapter.
- " Card works with any sets whether they contain calculated elements or not.
- " Testing for Ord(i) = 1 looks to see if one is on first element.
- " Testing for Ord(i) = Card(i) looks to see if one is on last element.

7.6.3.3.2 Element text comparison: Sameas and Diag

One may wish to do conditional processing dependent upon the <u>text</u> defining a name of a set element <u>matching</u> the text for a particular <u>text string</u> or matching up with the text for a name of a set element in another set. This can be done in GAMS using the <u>sameas</u> or <u>diag</u> commands. <u>SAMEAS</u> returns a value of true or false using the syntax

```
SAMEAS(setelement,othersetelement)
or
sameas(asetelement,"texttotest")
```

where the first sameas is true if the name of **setelement** is the same as the name of **othersetelement** and is false otherwise. Similarly, **sameas(asetelement, "texttotest")** is true if name of **asetelement** is the same as the **texttotest** and false otherwise.

DIAG works identically but returns numerical values of one if the text matches and zero otherwise.

```
Diag(setelement,othersetelement)
or
Diag(asetelement,"text")
```

Examples:

(setconditional.gms)

The following **red** uses of **sameas** and **diag** will only permit the case of I and j to be part of the sum where the elements for both the same and in this case will only work for the element named **Boston** and do not require the sets to be subsets of each other. The **blue** cases will only operate for the element of I which has the name "**new york**".

```
Set cityI / "new york", Chicago, boston/;
Set cityj /boston/;
```

```
Scalar ciz,cir,cirr;
ciZ=sum(sameas(cityI,cityj),1);
ciR=sum((cityI,cityj)$ sameas(cityI,cityj),1);
ciRR=sum(sameas(cityI,"new york"),1);
ciZ=sum((cityi,cityj)$diag(cityI,cityj),1);
ciRR=sum(cityi$diag(cityI,"new york"),1);
```

7.6.3.3.3 Subset or tuple membership

One may wish to do conditional processing dependent upon whether a set element is defined in a particular subset or tuple. The form of the syntax that can be employed in the subset case is

```
Action$subset(setelement)
or
    If(subset("quotedsetelement"), Action);
or
    While(subset("quotedsetelement"), Action);
or in the tuple case is
    Action$tuplename(setelement, set2element)
or
    If(tuplename(setelement, set2element), Action);
or
    While(tuplename(setelement, set2element), Action);
```

where in both setelement is a set name which must be controlled within the action or earlier in a Loop statement and quotedsetelement is a particular set element name encased in quotes.

Examples:

(setconditional.gms)

7.6.3.4 Acronym comparisons

Conditionals can be formed employing logical conditions which are based on acronyms, which are character string values, but many only involve the eq , = , ne , or <> operators. The forms are as follows:

Logical conditions. The syntax is

```
If(paramcontainingacronym op acronym ,action);
or
    Action$(paramcontainingacronym op acronym)
```

where op is one of the eq , = , ne , or \ll operators.

You must do comparisons with other acronyms not with text strings.

Examples:

(Acronym.gms)

```
acronyms nameforit,nextone;
acronym acronym3
acronym doit
parameter textstrings(i)
    /i1 nameforit
    i2 nextone
    i3 acronym3/;
loop(i,
    if(textstrings(i)=nameforit,put 'Something special'););
aa(i)$(textstrings(i)=doit)... 3*x(i)=e=1;
```

7.6.4 Nesting logical conditions

Conditionals can be formed employing more than one logical condition. This is called nesting.

Nesting operators
Nested \$ conditionals

7.6.4.1 Nesting operators

Sometimes it is desirable to use complex logical conditions where several things are simultaneously true or at least one of several things. This can be done by combining conditions using logical operators or complex (nested) \$ conditions. The logical operators are And, Or, Xor and Not along with nested \$ conditions.

```
And - perform an action if two or more conditionals are true simultaneously perform an action if at least one of two or more conditionals are true perform an action if only one of two or more conditionals are true do something when a conditional is not true statements can involve multiple $ conditions
```

Each is discussed below.

7.6.4.1.1 And

When one wishes to perform an action if two or more conditionals are true simultaneously one can join them with an **and** operator. This involves using syntax like

```
Action$(logical condition 1 and logical condition 2 and Logical condition 3)

or

If((logical condition 1 and logical condition 2 and Logical condition 3), Action);

or

While((logical condition 1 and logical condition 2 and Logical condition 3), Action);
```

Examples:

(complexcond.gms)

```
u(k)$(s(k) and t(k)) = a(k);
u(k)$(s(k) and u(k) and t(k)) = a(k);
loop(k,if(s(k) lt 0 and t(k), u(k) = a(k)) );
```

Notes:

- " All of the logical conditions must be simultaneously true for the total logical condition to be true.
- The and operator can be mixed with other and, or, not, xor, nested \$ in a complex logical condition. When this is done GAMS will execute the various statement components according to a predefined operator precedence. However it is advisable to be cautious and use parentheses to carefully control the meaning of the condition.

7.6.4.1.2 Or

When one wishes to perform an action if at least one of two or more conditionals apply one can join them with an **or** operator. This involves using syntax like

```
Action$(logicalcondition1 or logicalcondition2 or logicalcondition3)

or

If(logicalcondition1 or logicalcondition2 or logicalcondition3), Action);

or

While(logicalcondition1 or logicalcondition2 or logicalcondition3), Action);
```

Examples:

(complexcond.gms)

```
u(k)$(s(k) or t(k)) = a(k);
u(k)$(s(k) or u(k) or t(k)) = a(k);
loop(k,if(s(k) lt 0 or t(k), u(k) = a(k)) );
```

Notes:

- " Any one or more than one of the logical conditions must be simultaneously true for the total logical condition to be true.
- " The or operator can be mixed with other and , or , not, xor , nested \$ in a complex logical condition. When this is done GAMS will execute the various statement components according to a predefined operator <u>precedence</u>. However it is advisable to be cautious and <u>use parentheses to carefully control the</u> meaning of the condition.

7.6.4.1.3 Xor

When one wishes to perform an action if and only if one of two or more conditionals apply one can join them with an **xor** operator. This involves using syntax like

```
Action$(logical condition 1 xor logical condition 2 xor
```

```
or

If(logical condition 1 xor logical condition 2 xor
Logical condition 3, Action);

or

While(logical condition 1 xor logical condition 2 xor
Logical condition 3, Action);
```

Examples:

(complexcond.gms)

```
u(k)$(s(k) xor t(k)) = a(k);
u(k)$(s(k) xor u(k) xor t(k)) = a(k);
loop(k,if(s(k) lt 0 xor t(k), u(k) = a(k)) );
```

Notes:

- " One and only one not more than one of the logical conditions can be simultaneously true if the total logical condition to be true.
- " The xor operator can be mixed with other and, or, not, xor, nested \$ in a complex logical condition. When this is done GAMS will execute the various statement components according to a predefined operator precedence. However it is advisable to be cautious and use parentheses to carefully control the meaning of the condition.

7.6.4.1.4 Not

When one wishes to do something when a conditional is not true one can prefix it a **not** operator. This involves using syntax like

```
Action$( not logical condition 1)
or
    If(not logical condition 1, Action);
or
    While(not logical condition 1), Action);
```

Examples:

(complexcond.gms)

```
u(k)$(not s(k)) = a(k);
loop(k,if(not (s(k) lt 0), u(k) = a(k)) );
```

Notes:

- " When a logical condition is preceded by a **not** then the logical condition must be **false** for the **not** of it to be true.
- " The **not** operator can be mixed with other **and**, **or**, **not**, **xor**, **nested** \$ in a complex logical condition. When this is done GAMS will execute the various statement components according to a predefined operator <u>precedence</u>. However it is <u>virtually imperative</u> that you set the <u>not</u> off in parentheses to insure the meaning of the statement.

7.6.4.2 Nested \$ conditionals

\$ conditions can be nested. The term \$(logicalcondition1\$(logicalcondition2)) can also be written as \$(logicalcondition1 and logicalcondition2). For nested \$ conditions, all succeeding expressions after the first \$ must be enclosed in parentheses. Consider the following example (complexcond.gms),

```
u(k)\$(s(k)\$t(k)) = a(k) ;
```

The assignment will be made only for those members of k that are also members or associated with data in both s and t. Note the position of the parenthesis in the \$ condition. The statement above can be rewritten as

```
u(k)$(s(k) and t(k)) = a(k);
```

To assist with the readability of statements, one should usually employ the operator and instead of nesting dollar operators.

7.6.4.2.1 Nested Operators and precedence order

Nested operators are acted on in a fixed precedence order and are also operated on in an order relative to mathematical operators. The default precedence order in the absence of parentheses is shown below in decreasing order.

Operation	Operator	Precedence
Exponentiation Multiplication, Division	** 1 * / 2	
Addition, Subtraction	/ Z + - 3	
Numerical Relationships	< ,<=, = , <>, >=, >	4
	lt , le ,eq, ne , ge, gt	
Not	not 5	
And	and 6	
Or, Xor	or, xor 7	

When operators with the same precedence appear in an expression or logical condition they are performed from left to right.

7.6.4.2.1.1 Note of caution

It is always advisable to use parentheses rather than relying on the precedence order of operators. It prevents errors and makes the intention clear. It is especially important to encapsulate not operators in parentheses to limit their scope.

Examples:

(complexcond.gms)

```
u(k)$(s(k)) and (u(k)) xor t(k)} = a(k);

u(k)$(s(k)) and (u(k)) or t(k)} = a(k);

u(k)$(not) s(k) and (u(k)) or t(k)} = a(k);
```

Notes:

- You can use (),[] and {} in pairs interchangeably.
- When the **not** operator is mixed with other **and**, **or**, **not**, **xor**, **nested** \$ in a complex logical condition it is **virtually imperative** that you set the **not** off in parentheses to insure the meaning of the statement.
- " When more than one **and**, **or**, **not**, **xor**, **nested** \$ operator are used in a complex logical condition GAMS will execute the various statement components according to a predefined operator <u>precedence</u>.

7.6.5 The conditional alternative: the tuple

Often the conditionals required in a model are complex and are used in a repetitive manner. It is sometimes simpler to establish a <u>tuple</u> that encapsulates the conditionals and only use that tuple instead of the complex set of conditionals.

Example:

In the model below the logical condition in red that appears repetitively can be replaced with the tuple making the model visually simpler plus potentially easier to maintain. (tuple.gms)

```
TCOSTEQ..
                     TCOST =E= SUM((PLANT, MARKET)
                                  $(
                                        supply(plant)
                                    and demand(market)
                                    and distance(plant,market))
                                        , SHIPMENTS(PLANT, MARKET)*
                                          COST(PLANT, MARKET));
      SUPPLYEQ(PLANT).. SUM(MARKET
                                $(
                                      supply(plant)
                                  and demand(market)
                                  and distance(plant, market))
                                        ,SHIPMENTS(PLANT, MARKET))
                                        =L= SUPPLY(PLANT);
      DEMANDEO(MARKET)..
                           SUM (PLANT
                                         supply(plant)
                                     and demand(market)
                                     and Distance(plant, market))
                                          SHIPMENTS(PLANT, MARKET))
                                         =G= DEMAND(MARKET);
where the alternative with the tuple is
     set thistuple(plant, market) thistuple expressing conditional;
     thistuple(plant, market)$(
                                    supply(plant)
                           and demand(market)
                           and distance(plant, market))
                 =yes;
     TCOSTEQ2..
                         TCOST =E= SUM(thistuple(plant,market)
                                         , SHIPMENTS(PLANT, MARKET)*
```

```
COST(PLANT, MARKET));
SUPPLYEQ2(PLANT).. SUM(thistuple(plant, market)
,SHIPMENTS(PLANT, MARKET))
=L= SUPPLY(PLANT);
DEMANDEQ2(MARKET).. SUM(thistuple(plant, market)
, SHIPMENTS(PLANT, MARKET))
=G= DEMAND(MARKET);
```

Notes:

- " More on tuples appears in the <u>Sets</u> and <u>Calculating</u> chapter.
- " One should be careful here with the fact that a tuple is only calculated in a static manner and the calculation will only be updated if it is reissued as discussed in the <u>Calculating</u> chapter.

7.7 Control Structures

There is a class of statements in GAMS that control the number of times a group of statements are executed. The If syntax controls whether a single use occurs. The For, While, Loop and Repeat statements permit multiple executions of a set of statements. Each is discussed here.

```
If, Else, and Elseif
Loop
While
For, To, Downto, and By
Repeat, Until
```

7.7.1 If, Else, and Elseif

Another way of imposing conditionals involves use of the If statement which also involves the else and Elseif statements. The optional else part allows specification for cases where the If fails. The Elseif part allows an alternative If test to be presented relative to the original.

" The basic syntax for an If statement without an else or Elseif is:

" The basic syntax for an If statement with an else is:

The basic syntax for an If statement with an Elseif is:

" The basic syntax for an If statement with two Elseif s is:

```
statements executed If conditional is
true and the earlier one is false;
Elseif logical condition,
statements executed If conditional is
true and both the earlier ones are false
);
```

An else could also be added to 3 or 4 that would be executed when all the previous conditionals were not satisfied.

Examples:

(Ifelseitelse.gms)

A simple If

A simple if when **\$onend** is present

```
$onend
```

An If with an else

A complex If with more than one Elseif and an else

An If else statement group that contains solve statements.

```
solve ml using lp maximizing z;
If ((ml.modelstat eq 4),
    display 'model ml was infeasible',
        'relaxing bounds on x and solving again';
    x.up(i) = 2*x.up(i);
    solve ml using lp minimizing z;
else
    If ((ml.modelstat ne 1),
    abort "error solving model ml";
    );
);
```

Notes:

- " When \$onend is not present the **If** is followed by an open (and a close) which surround the logical condition and the subsequent statements to be executed. The logical condition is followed by a comma.
- " When \$onend is present the **If** is followed by a logical condition a **then** followed by the subsequent statements to be executed. The statement is ended with an **endif**.
- " The statements executed by an If are ended by the appearance of an Elseif or an else.
- " One cannot place parameter, acronym, set, file, table, model, equation, variable or scalar statements or .. equation declarations in the statements to be executed when the If logical condition is true.
- " Many other logical condition forms are possible as explained in the Conditional chapter.
- " If statements usually can also be written as a set of dollar conditionals, but the If statement may make the code more readable.
- " The body of the If statement can contain solve statements.

7.7.1.1 Alternative syntax

A dollar command can be used to alter the syntax for the If statement. Namely, Endif is introduced as a keyword when <u>\$Onend</u> is active and becomes illegal upon use of <u>\$Offend</u>. When active, Endif ends the If statement. The dollar command option is employed using the syntax

```
$Offend
or
$Onend
```

Setting the \$Onend dollar command will make the alternative syntax valid, but makes the standard syntax invalid.

7.7.1.1.1 Endif

Ordinarily Ifs are of the form

```
If(conditional,
   statements;
);
```

and when **\$Onend** is specified the statement becomes

Example:

(control.gms)

The following two commands are equivalent and illustrate the ways the syntax varies.

7.7.2 Loop

The Loop statement allows one to execute a group of statements for each element of a set. The syntax of the Loop statement is,

If the sets_to_vary contains one set, then the statement can be

The Loop statement causes GAMS to execute the **statement or statements** for each member of sets_to_vary in turn. The order of evaluation is determined by the contents of the UEL list as discussed in the Rules for Item Capitalization and Ordering chapter.

Example:

The following syntax would cause the model to be solved for each element within the set I. In that Loop I first revise some data in the model in accordance with the ith element of savparam. In turn the objective value would be saved in the ith element of data.

```
Loop (i,
  problemdata=savparam(i);
  Solve mymodel using lp maximizing profit;
  Data(i)=profit.1;
);
```

Notes:

" Within the Loop the index is treated as If it referenced only the single set element that the Loop index takes on during each pass. Thus If the set I in the example above had the elements corn and wheat the first pass would act as If it were

```
problemdata=savparam("corn");
Solve mymodel using lp maximizing profit;
Data("corn")=profit.1;
and on the second pass as If it were
problemdata=savparam("wheat");
Solve mymodel using lp maximizing profit;
Data("wheat")=profit.1;
```

- The Loop set elements addressed may be subject to a conditional as discussed in the <u>Conditionals</u> chapter.
- " Loops may involve more than one set e.g. Loop((I,j), statement or statements to execute);
- " One cannot include parameter, acronym, set, file, table, model, equation, variable or scalar statements or .. equation declarations inside a Loop statement.
- " It is illegal to modify any set indexed by the Loop statement inside the body of the Loop.
- " Solves can appear within a Loop and Loops are often conveniently used to do a scenario based study with repeated solves.
- " A Loop is often used to perform iterative calculations.

7.7.2.1 Alternative syntax

A dollar command can be used to alter the syntax for the Loop statement. Namely, Endloop is introduced as a keyword when <u>\$Onend</u> is active and becomes illegal upon use of <u>\$Offend</u>. When active, Endloop ends the Loop statement. The dollar command option is employed using the syntax

```
$Offend
or
$Onend
```

Setting the \$Onend dollar command will make the alternative syntax valid, but makes the standard syntax invalid.

7.7.2.1.1 Endloop

Ordinarily Loop statements require syntax of the form

```
Loop (settovary,
   statements;
);
```

and when \$Onend is specified the required syntax becomes

```
$Onend
Loop settovary do
     statements ;
Endloop;
```

Example:

(control.gms)

The following two commands are equivalent and illustrate the ways the syntax varies.

```
Loop (i,
   DATA(I)=12;
);
$Onend
Loop i do
   DATA(I)=12;
Endloop;
```

7.7.3 While

The While statement allows one to repeatedly execute a block of statements until a logical condition is satisfied. Ordinarily, the syntax of the While statement is:

But when \$Onend is specified the statement becomes

\$Onend

While conditional do

statements;

Endwhile;

Examples:

A binary root finder using While (While.gms) is as follows

```
);
or
$onend
While converge = 0 and iter 1t lim do
    root=(maxroot+minroot)/2;
    iter=iter+1;
    function_value=a-b*root+c*sqr(root);
    function_value=function_value;
    If(abs(function value)) lt tolerance then
        converge=1;
    else
       if(sign(function_value1)=sign(function_value)) then
          minroot=root;
          function_value1=function_value;
       else
          maxroot=root;
          function_value2=function_value;
       endif;
    endif:
endwhile;
```

Notes:

- " When \$onend is not present While is followed by an open (and a close) which surround the logical condition and the subsequent statements to be executed. Furthermore the logical condition is followed by a comma.
- " When \$onend is present While is followed by a logical condition possibly in parentheses then a do and the subsequent statements to be executed. Finally the statement is ended with an Endwhile.
- " One cannot place parameter, acronym, set, file, table, model, equation, variable or scalar statements or .. equation declarations in the in the statements to be executed if condition is true.
- " Many other logical condition forms are possible as explained below.
- " The total number of passes through the While statements can be limited using the option Forlim.

7.7.3.1 Alternative syntax

A dollar command can be used to alter the syntax for the While statement. Namely, Endwhile is introduced as a keyword when <u>\$Onend</u> is active and becomes illegal upon use of <u>\$Offend</u>. When active, Endwhile ends the While statement. The dollar command option is employed using the syntax

```
$Offend
or
$Onend
```

Entering the \$Onend command will make the alternative syntax valid, but makes the standard syntax

invalid.

7.7.3.1.1 Endwhile

Ordinarily, While statements are of the form

```
While(conditional,
   statements;
);
```

and when \$Onend is specified the statement becomes

```
$Onend
While conditional then
    statements;
Endif;
```

Example:

(control.gms)

The following two commands are equivalent and illustrate the ways the syntax varies.

7.7.4 For, To, Downto, and By

The For statement allows one to repeatedly execute a block of statements over a successively varied values of a scalar.

```
for (scalarq = startval to(downto) endval by increment,
    statements;
);
```

where

scalarq is a scalar

startval is the constant or scalar giving the value where scalarq will begin endval is a constant or scalar giving the value that will result in statement termination when scalarq equals or passes it

increment is a positive constant or scalar which is optional and defaults to one To indicates that GAMS will add increment until scalarq gets equal to or larger than end

Downto indicates that GAMS will subtract increment until scalarq gets equal to or smaller than end.

Example:

(For.gms)

```
for (iter = 1 to iterlim,
  root=(maxroot+minroot)/2;
  function_value=a-b*root+c*sqr(root);
  If(abs(function_value) lt tolerance,
        iter=iterlim;
  else
        If(sign(function_value1)=
            sign(function_value),
            minroot=root;
        function_value1=function_value;
        else
            maxroot=root;
            function_value2=function_value;);
        );
    );
}
```

Notes:

- " One cannot incorporate parameter, set, file, table, model, equation, variable or scalar statements or .. equation declarations inside a for statement.
- " The values of start, end and increment need not be integer. The start and end values can be positive or negative real numbers.
- " The value of increment has to be a positive real number.
- " The total number of passes through the For statements can be limited using the option Forlim.

```
option forlim=10;
```

7.7.4.1 Alternative syntax

A dollar command can be used to alter the for statement syntax. Namely, Endfor is introduced as a keyword when <u>\$Onend</u> is active and becomes illegal upon use of <u>\$Offend</u>. When active, Endfor ends the For statement. The dollar command option is employed using the syntax

```
$Offend
or
$Onend
```

Setting the \$Onend dollar command option will make the alternative syntax valid, but makes the standard syntax invalid.

7.7.4.1.1 Endfor

Ordinarily For statements are of the form

```
For(scalar=limits,
    statements ;
) ;
```

and when \$Onend is specified the statement becomes

Example:

(control.gms)

The following two commands are equivalent and illustrate the ways the syntax varies.

```
for(x=1 downto 12 by 2,
          data(i)=x;
    );
$Onend
for x=1 downto 12 by 2do
          data(i)=x;
    endfor;
```

7.7.5 Repeat, Until

The Repeat statement causes one to execute a block of statements over and over until a logical condition is satisfied. The syntax of the Repeat statement is:

```
repeat ( statements to be executed; until logical condition is true );
```

Examples:

A binary root finder using Repeat may be found in repeat.gms

```
repeat (
  root=root+inc;
  function_value2= a-b*root+c*sqr(root);
If((sign(function_value1) ne sign(function_value2)
    and abs(function_value1) gt 0
    and abs(function_value2) gt tolerance),
        maxroot=root;
        signswitch=1
else
    If(abs(function_value2) gt tolerance,
        function_value1=function_value2;
        minroot=root;));
until (signswitch>0 or root > maxroot););
```

Notes:

Repeat is followed by an open (and a close) which surround subsequent statements to be executed, an until and the logical condition which when true causes statement termination.

- " The until and logical condition are at the end of the statement.
- " The until precedes the logical condition and is then followed by a closing parenthesis.
- " One cannot place GAMS set, acronym, for, scalar, parameter, table, variable, equation or model statements inside the repeat statement.
- " Many logical condition forms are possible as explained in the Conditionals chapter.
- " The total number of passes through the Repeat statements can be limited using the option Forlim.

8 Doing a Comparative Analysis with GAMS

Most of the modeling done today in my professional field involves comparative analysis. Models, once built, are almost always subjected to a number of alternative scenarios where the analyst compares the results across solutions to see what the effect is of the various scenario assumptions. This chapter covers how to do comparative analysis with GAMS.

Basic approaches
Manual approach
An automated approach - avoiding repeated work
Where am I?

8.1 Basic approaches

There are two ways of accomplishing scenario analysis. One can

- " Use multiple GAMS submissions or multiple solves generating report writing output then manually comparing the analysis results.
- " Use the GAMS loop procedure and set up a comparative scenario analysis system that creates cross scenario comparison tables.

I will only briefly touch on the first approach but will extensively cover the second approach.

8.2 Manual approach

Suppose we have an existing model and we wish to do a comparative analysis altering commodity prices. In this case we will use as a base a farm profit-maximizing model that is called farmcomp.gms. Within that model we have a vector of commodity prices

```
PARAMETER price(primary) prices for products
/corn 2.20
soybeans 5.00
beef 0.50/
```

and we wish to run a base case and two cases with alternative prices – a case with the beef price at \$0.70 and one with the corn price at \$2.70. Suppose we also have programmed a report writer using the techniques discussed in the Improving Output via Report Writing chapter and placed the calculations for it in the file farmrep.gms. When that file is included using the \$Include syntax as discussed in Including External Files chapter we get a report on whatever solution was generated by the last solve executed in the GAMS program. This report consists of a number of tables. We will only focus on the one below

```
Set alli allitems

/Corn,Soybeans,Beef ,cattle

Water,Cropland,Pastureland

Fertilizer,Seed,Othercost, Veternary, Supplement

"April Labor","May Labor"

"Summer Labor","Sept Labor","Oct Labor",

Cattlefeed

Total/

Set measures output measures

/ "Net Income", "Land use", "Dry Cropping", "Irr Cropping",

"Livestock", "Resource Value","Product Value"/

Parameter summary(alli,measures) Farm Summary;
```

which computes the report summary which contains rows for the major commodities as named in the alli set and the columns identified in the measures set.

Now given this code we can accomplish a comparative analysis in the file mancomp.gms as follows

```
$include Farmcomp.gms
display price;
$include Farmrep.gms
price("beef")=0.70;
SOLVE Firm USING LP MAXIMIZING NETINCOME;
display price;
$include Farmrep.gms
price("corn")=2.70;
SOLVE Firm USING LP MAXIMIZING NETINCOME;
display price;
$include Farmrep.gms
```

This code

- " sets up and solves the original model using the file <u>farmcomp.gms</u> which also contains the set definitions for the report
- " displays the initial prices
- " constructs a report by including farmrep.gms
- " alters the beef price to \$0.70
- " solves the altered model
- " constructs a report on the altered model by including farmrep.gms
- " alters the corn price to \$2.70
- " solves the altered model
- " constructs a report on the altered model by including <u>farmrep.gms</u>

This yields in the LST file a display arising from line 287 which is associated with the Base model gives

```
--- 266 PARAMETER SUMMARY Farm Summary
```

	Net Income	Land use	Dry Cropp~	Irr Cropp~	Livestock	Resource
Corn			20.00	200.00		
Soybeans			480.00			
Beef						
cattle					615.79	
Water						16.
Cropland		700.00				128.
Pastureland		130.00				84.
Cattlefeed						
Total	162685.05		500.00	200.00		

while a display arising from line 359 which is associated with the \$0.70 beef price gives

	359		METER Incor	_	ARY Land	use	Summar Cropp~	-	Cropp~	Live	stock	Resource
Corn							22.84		160.85			
Soybean	s						489.86					
Beef												
cattle										8	66.67	
Croplan	d				673	3.55						
Pasture!	land				130	0.00						1456.
Cattlef	eed											
Total		37	3686.1	10			512.70		160.85			

and the display arising from line 431 which is associated with the \$2.70 corn price gives

	431	PAR	AM	ETER	SUMM	ARY		Farm	Summary				
		Ne	t	Incor	ne	Land	use	Dry	Cropp~	Irr	Cropp~	Livestock	Resource
Corn									31.98		200.00		
Soybeans									410.24				
Beef													
cattle												866.67	
Water													15
Cropland						642	2.22						
Pasturel	and					130	0.00						1316
Cattlefe	ed												
Total		3	75	839.3	30				442.22		200.00		

Now let's appraise how good this is. In my judgment it is not so good for four reasons

- " The output is inconveniently spread over 250 lines in the output.
- " No cross scenario comparison is present.
- " The beef price is troublesome because after I raised it to \$0.70 it remains there is the third scenario.
- " There is a lot of repetition in handling of solves and report writing.

Lets fix these up.

8.2.1 Introducing cross scenario report writing

First suppose we gather the output into one spot. We can do this by introducing a couple of new sets and a parameter (mancompb.gms). The set

```
set scenarios /base,beefp,beefcorn/;
set ordr /"Scenario setup","Scenario Results"/;
```

identifies the scenarios and sets up a place to save the assumptions and the results. In turn the new parameter adds two dimensions to the summary parameter and retains it.

```
Parameter savsumm(ordr,*,alli,scenarios) Comparative Firm Summary;
savsumm("Scenario setup","price",primary,"base")=price(primary);
savsumm("Scenario Results",measures,alli,"base")=summary(alli,measures);
```

where the Scenario setup line copies in the current setup of the price vector and the Scenario Results line copy in the results as stored in the summary parameter.

In turn our code is

```
$include farmcomp.gms
$include farmrep.qms
set ordr /"Scenario setup","Scenario Results"/
set scenarios /base,beefp,beefcorn/
Parameter savsumm(ordr, *, alli, scenarios) Comparative Farm Summary;
savsumm("Scenario setup", "price", primary, "base") = price(primary);
savsumm("Scenario Results", measures, alli, "base") = summary(alli, measures);
price("beef")=0.70;
SOLVE Firm USING LP MAXIMIZING NETINCOME;
display price;
$include Farmrep.gms
savsumm("Scenario setup", "price", primary, "beefp") = price(primary);
savsumm("Scenario Results", measures, alli, "beefp") = summary(alli, measures);
price("corn")=2.70;
display price ;
SOLVE Firm USING LP MAXIMIZING NETINCOME;
$include Farmrep.gms
savsumm("Scenario setup", "price", primary, "beefcorn") = price(primary);
savsumm("Scenario Results", measures, alli, "beefcorn") = summary(alli, measures);
option savsumm: 2:3:1; display savsumm;
```

The results are

---- 439 PARAMETER savsumm Comparative Farm Summary

			base	beefp	beefcorn
Scenario setup	.price	.Corn	2.20	2.20	2.70
Scenario setup	.price	.Soybeans	5.00	5.00	5.00
Scenario setup	.price	.Beef	0.50	0.70	0.70

Scenario Results.Net Income	.Total	162685.05	373686.10	375839.30
Scenario Results.Land use	.Cropland	700.00	673.55	642.22
Scenario Results.Land use	.Pastureland	130.00	130.00	130.00
Scenario Results.Dry Cropping	.Corn	20.00	22.84	31.98
Scenario Results.Dry Cropping	.Soybeans	480.00	489.86	410.24
Scenario Results.Dry Cropping	.Total	500.00	512.70	442.22
Scenario Results.Irr Cropping	.Corn	200.00	160.85	200.00
Scenario Results.Irr Cropping	.Total	200.00	160.85	200.00
Scenario Results.Livestock	.cattle	615.79	866.67	866.67
Scenario Results.Resource Valu	e.Water	16.83		15.99
Scenario Results.Resource Valu	e.Cropland	128.49		
Scenario Results.Resource Valu	e.Pastureland	84.26	1456.90	1316.09
Scenario Results.Resource Valu	e.April Labor	32.34	82.29	61.39
Scenario Results.Resource Valu	e.May Labor	27.01	80.53	61.72
Scenario Results.Resource Valu	e.Sept Labor		53.57	84.92
Scenario Results.Resource Valu	e.Oct Labor	11.50	46.21	87.21
Scenario Results.Product Value	.Corn	2.20	2.34	2.70
Scenario Results.Product Value	.Soybeans	5.00	5.00	5.00
Scenario Results.Product Value	.Beef	0.50	0.70	0.70
Scenario Results.Product Value	.Cattlefeed	4.71	4.89	5.36

where we have now achieved a cross scenario report and place all the output in one place.

8.2.1.1 Percentage change cross scenario reports

However we may still wish some percentage change calculations which we achieve by adding

which sets up a new parameter, computes percentage changes rounded to one place and sets them to na if the base number is zero yielding

---- 456 PARAMETER savsummp Comparative Farm Summary (percent chg)

	beefp	beefcorn
.Corn		22.7
.Beef	40.0	40.0
.Total	129.7	131.0
.Cropland	-3.8	-8.3
.Corn	14.2	59.9
	.Beef .Total .Cropland	.Beef 40.0 .Total 129.7 .Cropland -3.8

Scenario	Results.Dry Cropping	.Soybeans	2.1	-14.5
Scenario	Results.Dry Cropping	.Total	2.5	-11.6
Scenario	Results.Irr Cropping	.Corn	-19.6	
Scenario	Results.Irr Cropping	.Total	-19.6	
Scenario	Results.Livestock	.cattle	40.7	40.7
Scenario	Results.Resource Value	.Water	-100.0	-5.0
Scenario	Results.Resource Value	.Cropland	-100.0	-100.0
Scenario	Results.Resource Value	.Pastureland	1629.0	1461.9
Scenario	Results.Resource Value	.April Labor	154.4	89.8
Scenario	Results.Resource Value	.May Labor	198.1	128.5
Scenario	Results.Resource Value	.Sept Labor	NA	NA
Scenario	Results.Resource Value	.Oct Labor	301.8	658.4
Scenario	Results.Product Value	.Corn	6.4	22.7
Scenario	Results.Product Value	.Beef	40.0	40.0
Scenario	Results.Product Value	.Cattlefeed	3.9	13.8

8.2.2 Preserving changed data

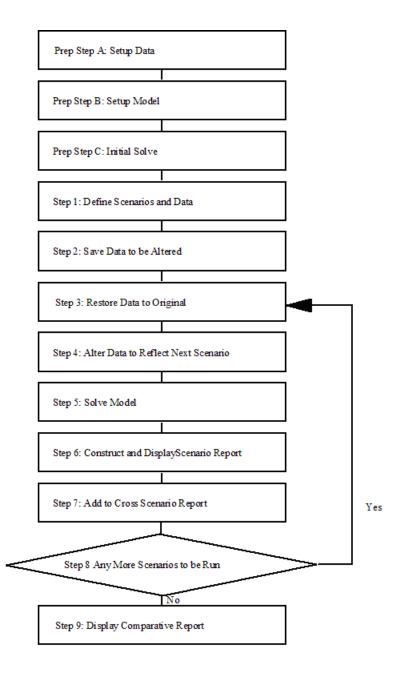
In the above example the management of the beef price was questionable. In particular the beefprice is "static", as discussed in the chapter <u>Calculating Items</u>, and since GAMS lives for the moment, when a calculation is issued then all prior values are overwritten for calculated items and that value is retained from then on. In this case the "repeated static" buildup and to manage thus we need to reset the data. We do this by first <u>saving</u> then <u>reestablishing</u> the price vector before each change as is done in <u>mancompc.gms</u>

```
$include farmcomp.gms
$include farmrep.gms
parameter saveprice(alli) saved prices;
saveprice(alli)=price(alli);
set ordr /"Scenario setup","Scenario Results"/
set scenarios /base,beefp,beefcorn/
Parameter savsumm(ordr, *, alli, scenarios) Comparative Farm Summary;
savsumm("Scenario setup", "price", primary, "base") = price(primary);
savsumm("Scenario Results", measures, alli, "base") = summary(alli, measures);
price(alli)=saveprice(alli);
price("beef")=0.70;
SOLVE FARM USING LP MAXIMIZING NETINCOME;
display price ;
$include farmrep.gms
savsumm("Scenario setup", "price", primary, "beefp") = price(primary);
savsumm("Scenario Results", measures, alli, "beefp") = summary(alli, measures);
price(alli)=saveprice(alli);
price("corn")=2.70;
display price ;
SOLVE FARM USING LP MAXIMIZING NETINCOME;
$include farmrep.gms
savsumm("Scenario setup", "price", primary, "beefcorn") = price(primary);
savsumm("Scenario Results", measures, alli, "beefcorn") = summary(alli, measures);
option savsumm: 2:3:1; display savsumm;
```

which resets the data to base levels before each scenario.

8.3 An automated approach - avoiding repeated work

The basic structure of a comparative analysis is outlined in Figure 1. The first three boxes reflect preparatory steps that would be done in a conventional GAMS program where one sets up the initial data and model then solves. In the box labeled step 1, the comparative model analysis begins. There the scenarios are identified and the scenario data defined. After that I save the data that are to be changed during the scenario runs preserving Abase@ scenario values. I then enter a loop that is repeated for each scenario to be analyzed. In that loop the first task is to restore the data to its base scenario levels (step 3). This is done so that I always start from the same data. For example, if I am altering prices in some scenarios and costs in others once I changed the prices they will be altered forever unless they are changed back (restored) to their original values. Then the data and model differences for that scenario are imposed in step 4 and the model solved in Step 5. Step 6 involves a report on the individual scenario with items displayed as desired. Then in step 7 parameters for cross scenario comparative reports are saved. In step 8 I check to see if more scenarios are to be solved and if so return to repeat steps 3-8 until all scenarios are completed. Finally, I display a comparative report that presents the information saved across scenarios.



This is implemented in the file **compare.gms**

```
parameter savprice(primary) saved primary commodity prices;
savprice(primary)=price(primary);
loop(scenarios,
*step 3 reestablish data to base level
    price(primary)=savprice(primary);
*step 4 change data to levels needed in scenario
    price(primary)$scenprice(primary,scenarios)=scenprice(primary,scenarios);
    display price;
*step 5 -- solve model
   SOLVE FARM USING LP MAXIMIZING NETINCOME;
*step 6 single scenario report writing
$include farmrep.gms
*step 7 cross scenario report writing
    savsumm("Scenario setup", "price", primary, scenarios) = price(primary);
    savsumm("Scenario Results", measures, alli, scenarios) = summary(alli, measures);
*step 8 end of loop
    );
*step 9 compute and display final results
option savsumm:2:3:1;display savsumm;
```

The above comparative analysis code contains a LOOP statement as discussed in the Control Structures chapter. The LOOP statement tells GAMS to repeat execution of all the statements enclosed in the parentheses defining the LOOP. In this case GAMS will repeat execution of the statements starting with the assignment of

```
price(primary)=savprice(primary);
through
    savsumm("Scenario Res", measures, alli, scenarios) = summary(alli, measures);
```

for each element of the scenarios set avoiding the repetition.

Note in the loop you can address the scenarios set and only the one element active at that stage of the loop will be considered.

Adding a scenario
Changing model structure

8.3.1 Adding a scenario

Now let me illustrate the full extent to which the above approach is automated by adding a new scenario. This is done through two modifications. First we expand the set of named scenarios to include the new one. Second we add data for the new scenario (comparenew.gms).

The rest of the code is unchanged. Note we did not have to add a solve or report writing or anything else. That is all handled by the LOOP and one just has to add data to add to the scenarios.

In doing such an analysis cases certainly arise where a new scenario requires that other data items like resource endowments be changed. In such a case, and one needs to alter the code so that with respect to the other data item the code saves, resets to base levels and alters to reflect the scenario. For example if our new scenario also involved alteration of the data item available in the cropland category making 30% more available, we could add code like the following (compareother.gms)

```
table scenavailable(alli,scenarios) price alterations by scenario
                base beefp beefcorn new
cropland
                                          1.3;
*step 2 save data
parameter savprice(primary) saved primary commodity prices;
savprice(primary)=price(primary);
parameter saveavailable (alli);
saveavailable (alli) = available (alli);
loop(scenarios,
*step 3 reestablish data to base level
    price(primary)=savprice(primary);
    available (alli)=saveavailable (alli);
*step 4 change data to levels needed in scenario
    price(primary)$scenprice(primary,scenarios)=scenprice(primary,scenarios);
    available(alli)$scenavailable(alli,scenarios)=
       available(alli)*scenavailable(alli,scenarios);
    display price, available;
```

8.3.2 Changing model structure

Many studies involve model structure modifications. A context sensitive model structure by making constraints or terms in the model conditional (see the discussion in the <u>Conditionals</u> chapter). In particular in the example a conditional constraint on maximum cattle (cowlimit) could be set up based on a <u>scalar</u> (cowlim) and controlled by the <u>scenario</u> looping procedure (<u>comparemod.gms</u>).

which imposes the constraint in a conditional manner.

It can be desirable from the standpoint of integrity of an advanced basis (see discussion in the <u>Advanced Basis Usage</u> chapter) to make the model size invariant. In such a case one would alter the code above so the constraint was practically rather than physically removes. This could be

accomplished by altering the code above to be

which keeps the constraint but limits the farm to the unattainable million+ cows if the unlimited scenario is being run. Similarly for variables to be eliminated one could alter objective function coefficients so they became very undesirable (adding a term to a maximization problem like (3-1000000\$eliminatevar) *x to the objective equation).

8.4 Where am I?

Suppose you are running a comparative analysis job which takes a long time with many solves and you want to know the stage it is on. You can get such information to the screen by including the following pieces GAMS code.

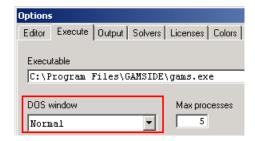
To define where output is to be sent for messages to the screen and the log file (comparewhere.gms).

```
$set console
$if %system.filesys% == UNIX  $set console /dev/tty
$if %system.filesys% == DOS $set console con
$if %system.filesys% == MS95  $set console con
$if %system.filesys% == MSNT  $set console con
$if "%console%." == "." abort "filesys not recognized";
file screen / '%console%' /;
file log /''/
```

To send the output to the screen and the log (IDE process window)

```
loop(scenarios,
   put screen;
   put 'I am on scenario ' Scenarios.tl;
   putclose;
   put log;
   put 'I am on scenario ' Scenarios.tl;
   putclose;
```

The screen part works fine in DOS or UNIX but not in IDE (there you need to make the DOS window visible by manipulating the options under the execute tab or just send to the LOG file).



The LOG part put entries in the IDE process window.

One can also change the name of the DOS box in windows versions starting with Windows 2000 using the put file sequence (dosbox.gms)

```
File dosbox / titlemaker.cmd/
putclose dosbox '@title this is a new DOS box title';
execute 'titlemaker.cmd'
```

where again the DOS window must be visible if this is used in the IDE.

9 GAMS Command Line Parameters

When GAMS is called one can use a number of arguments on the command line or in the GAMS parameters box in the upper <u>right hand corner of the IDE screen</u>. Here I discuss the universe of available command line parameters.

Important parameters
Alphabetic list of all GAMS command line parameters

9.1 Important parameters

While there are nearly 100 possible command line parameters there only a few that most users would ever want to employ. Also note one can employ these command line options in a text file to permanently customize all GAMS runs done on a computer as discussed in the Customizing GAMS chapter. Here I list the more important parameters divided by category and below I provide a composite alphabetic list.

Compiler function – regional settings
Error detection and correction
LST and LOG output content and format control
Solver name choice
Option file presence
Directory management
Saves and restarts
User defined options

9.1.1 Compiler function – regional settings

One can change command line parameters and in turn cause GAMS to alter the way the compiler functions allowing the user GMS files to allow inclusion of additional characters and modify the time date formats of output using the options below. Such changes are often desirable in an international setting.

<u>Parameter</u>	Brief description
Charset	Command line parameter that controls compiler use of extended character
	set including European and other international characters.
Dformat	Command line parameter that controls the date format and allows European
	date conventions.
Tformat	Command line parameter that controls time format.

9.1.2 Error detection and correction

A few options are available that influence error message placement, error condition correction and monitoring of statement execution performance characteristics.

<u>Parameter</u>	Brief description
Codex	Command line parameter that controls size of GAMS reserved space for of internal execution code. This option is obsolete as of version 20.
Errmsg	Command line parameter that controls the position of error messages in the echo print and through use of ERRMSG=2 allows one to reposition error messages to just after error marking (Standard Output).
<u>Oldname</u>	Command line parameter that causes GAMS to only allow 10 character set element names for compatibility with systems that do not accept longer
<u>Profile</u>	names (notably older versions of MPSGE). Command line parameter that causes GAMS to include information on statement execution time and memory use in LST file allowing one to find slow or large memory using statements (Speed, Memory).

9.1.3 LST and LOG output content and format control

A group of options allow some control of the contents of the LOG and LST output files. These are mostly discussed in Standard Output.

<u>Parameter</u>	Brief description
Limcol	Command line parameter that includes the first n cases for each named variable in the LST file.
Limrow	Command line parameter that includes the first n cases for each named equation in the LST file.
Logoption	Command line parameter controls destination for the LOG file, used with setting of 0 or 2 to permit UNIX jobs to operate in the background.
<u>Pagesize</u>	Command line parameter that sets the default number of lines per page. If less than 30 it will be reset to the default of 9999.
<u>Pagewidth</u>	Command line parameter that sets the default number of columns on a page. This value should be between 72 and 255.

9.1.4 Solver name choice

A group of options allow one to make a command line specification of which solver is to be used.

Parameter	Brief description
CNS DNLP	Command line parameter that gives the name of the CNS model solver. Command line parameter that gives the name of the DNLP model solver.
<u>LP</u>	Command line parameter that gives name of the LP model solver.

MCP	Command line parameter that gives name of the MCP model solver.
MINLP	Command line parameter that gives name of the MINLP model solver.
MIP	Command line parameter that gives name of the MIP model solver.
MPEC	Command line parameter that gives name of the MPEC model solver.
NLP	Command line parameter that gives name of the NLP model solver.
RMINLP	Command line parameter that gives the RMINLP model solver name.
RMIP	Command line parameter that gives the RMIP model solver name.

9.1.5 Option file presence

One may use options to change the location and default existence of the solver option file rather than having to use the command modelname.optfile=1 in each and every GMS file.

<u>Parameter</u>	Brief description
<u>Optdir</u>	Command line parameter that gives the name of the directory to be used by
<u>Optfile</u>	GAMS for solver option files. Command line parameter that gives the number to use by default for model.
•	optfile.

9.1.6 Directory management

One can redefine both the search tree for GAMS input files, as well as relocating places where libinclude files will be drawn from and other file locations.

<u>Parameter</u>	Brief description
Curdir	Command line parameter that gives the name of the working directory.
<u>Filecase</u>	Command line parameter that controls file casing of GAMS generated files.
<u>Gdx</u>	Command line parameter that gives the name of GAMS data exchange file to
	write.
<u>Inputdir</u>	Command line parameter that gives the search path for files.
Inputdir1 to inputdi	Command line parameters that gives the names of the individual
	directories to be searched.
Libincdir	Command line parameter that gives the name of the directory where
	libinclude files are kept.
License	Command line parameter that points to the GAMS license file.
Putdir	Command line parameter that gives the name of the directory where files
	generated by the put command will be stored.
Sysincdir	Command line parameter that gives the name of the directory where
	sysinclude files are kept.
<u>Workdir</u>	Command line parameter that gives the name of the working directory.

9.1.6.1 GDIR

GDIR is a command line paramter that determines where grid models for solution and their corresponding solutions specifying the location of the "Grid directory". Each GAMS job has only one Grid Directory. By default, the grid directory is assumed to be the scratch directory. Users can change this by using the GAMS parameter GridDir, or short GDir. For example:

```
>gams myprogram ... GDir=gridpath
```

If *gridpath* is not a fully qualified name, the name will be completed using the current directory. If the grid path does not exist, an error will be issued and the GAMS job will be

terminated.

9.1.7 Saves and restarts

Options control whether or not save and restart files will be used (<u>Save Restart</u>). They also permit a platform independent restart file to be written that can be moved between computers with different operating systems.

Parameter	Brief description
Restart	Command line parameter that gives the name of restart file.
Save	Command line parameter that gives the name of save file.
Xsave	Command line parameter that specifies the name of a save file written in ASCII format so it is platform independent. Note restart automatically will read this file type.

9.1.8 User defined options

A set of options allow users to pass control variables and text strings of their own definition into the program for their use. A set of text strings may be passed through 5 user options that are not used by GAMS but are entirely under user control and require definitions in the GAMS code to implement their use (Conditional Compile).

Parameter	Brief description
 // /- -/ User1 to user5	Command line parameter that allows definition of a control variable. Command line parameter that allows definition of a control variable. Command line parameter that allows definition of a control variable. Command line parameter that allows definition of a control variable. Command line parameter that permits entry of text for up to 5 user defined options.

9.2 Alphabetic list of all GAMS command line parameters

Here I list all options that can be used on a GAMS command line or included in the GAMSPARM.txt file to customize default values.

Each of the commands below is implemented in one of three ways

" In the GAMS command line using the syntax

GAMS filename command=stringornumber

- " In the command line box of the IDE or in its default execution parameters (Gamside)
- " In the gmsprmxx.txt file to customize GAMS function of a computer.

-- // -/ /-- on command lines Keep Action: A Leftmargin: Lm Appendlog: Al Libincdir: Ldir Appendout: Ao License Botmargin: Bm Limcol Case Limrow Logfile: Lf Cerr Logline: LI Charset Logoption_Lo CNS Codex: Cx LP Curdir: Cdir **MCP** Dformat: Df **MINLP DNLP** MIP **Dumpopt MPEC** Multipass: Mp Dumpparms: Dp Eolonly: Ey **NLP** Nocr Error **Errmsg** Oldname Errnam Opt Errorlog: Er **Optdir** Etlim Optfile Execerr Output: O Execmode Pagecontr: Pc Expand: Ef Pf Ferr Pagesize: Ps **Filecase** Pagewidth: Pw **Fsave** Parmfile: Pf G205 **Profile** Gdx Putdir: Pdir Inputdir: Idir

Relpath Restart: R **RMINLP RMIP** Save: S Savepoint: Sp Scrdir: Sd Solvelink <u>St</u> Stringchk Subsys **Suppress Symbol** Sysdir Sysincdir: Sdir **Tabin** Tformat: Tf Topmargin: Tm **Trace**

Reference: Rf

Traceopt
User1 to user5: U1 to U5
Workdir: Wdir

Workfactor
Xsave: Xs

9.2.1 -- // -/ /-- on command lines

A set of 2 minus signs followed by a name defines a control variable as discussed in the <u>conditional</u> <u>compile</u> chapter. The symbol strings // , -/ , and /- all do the same.

The syntax is any of the following four

```
--name=string
//name=string
/-name=string
-/name=string
```

where name is the name of a control variable chosen by the user and string a text string.

For example (minusminus.gms) one could use

Inputdir1 to inputdir40: Idir1 to idir40

```
--keycity=Boston //myflag=modes /-myvalue=7.6 -/dothis="display x;"
```

specifying the control variables keycity, myflag, myvalue and dothis with the strings Boston, modes, 7.6 and display x; respectively. In tune when one had a statement

```
x("%keycity%","%myflag%")=%myvalue%;
%dothis%
it would become
    x("boston","mode")=7.6;
    display x;
```

The status of the variable in terms of whether it is scoped, local, or global can be changed using the <u>ST</u> command line parameter.

9.2.2 Action: A

This keyword controls the type of compiling action that will be undertaken by GAMS. String input is expected with the allowable string values being

- CE compile and execute (default)
- C compile only
- E execute only
- R restart after a solve
- GT processes a GAMS trace file

The command is implemented with either

```
Action=string
or
A=string
```

where string is one of the choices above. This command can sometimes be useful when one wishes to compile but not execute.

9.2.3 AppendExpand or AE

This keyword controls Allows one to control the manner of file opening of the expand file. Numeric input is expected with the allowable numeric values being

- open with rewrite
- open with an append (default)

The command is implemented with either

```
 \begin{tabular}{ll} Appendexpand=number \\ \begin{tabular}{ll} or \\ Ae=number \\ \end{tabular}
```

9.2.4 Appendlog: Al

This keyword controls whether the programs overwrites or appends to the LOG file. Numeric input is expected with the allowable numeric values being

- overwrite LOG file (default)
- 1 append to LOG file

The command is implemented with either

```
Appendlog=number or Al=number
```

9.2.5 Appendout: Ao

This keyword controls whether the program overwrites or appends to the LST file or sends output to the standard output (terminal screen) file. Numeric input is expected in with the allowable numeric values being

- 0 overwrite LST file (default)
- 1 append to LST file
- 2 send the LST file to standard output
- 3 send the LST file to the standard error stream.

The command is implemented with either

```
Appendout=number or Ao=number
```

9.2.6 Botmargin: Bm

This keyword controls the bottom margin of put files. Numeric input is expected giving the number of blank lines to leave at the bottom. The option only functions when the <u>put file PC</u> option equals 0.

The command is implemented with either

```
Botmargin=number

or

Rm=number
```

9.2.7 Case

This keyword controls the case of the text in the LST file for the <u>echo print</u>. Numeric input is expected with the allowable numeric values being

- 0 write LST file GAMS statement echo print in mixed case (default)
- write GAMS statement echo print file in upper case only

The command is implemented with either

Case=number

9.2.8 Cerr

This keyword controls the compile time error limit. The compilation will be stopped after 'n' errors have occurred. Numeric input is expected with the allowable numeric values being

- 0 do not stop (default)
- n stop after n errors

The command is implemented with

Cerr=number

9.2.9 Charset

This keyword controls compiler use of the extended character set which permits the compiler to accept international characters in comments and text items (European and other characters). Numeric input is expected with the allowable numeric values being

- 0 use limited GAMS characters set (default)
- accept any character in comments and other text entries

The command is implemented with

Charset=number

9.2.10 CNS

This keyword controls the name of the solver that will be used to solve <u>CNS</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

CNS=solvername

9.2.11 Codex: Cx

This keyword controls the default size of the internal execution code space reserved for the expansion of loops etc. Sometimes in older GAMS versions Codex needed to be expanded to overcome an error regarding executable code space. Codex does not function in versions released on or after Jan 2002. Numeric input is expected with the allowable numeric values being

- 0 use system defaults (default)
- 1 use size 1
- 2 use size 2
- 3 use size 3
- 4 use largest size possible

The command is implemented with

Codex=number

or

Cx=number

9.2.12 Curdir: Cdir

This keyword gives the name of the current working directory. If not specified, it will be set to the directory the GAMS module is called from. String input is expected.

The command is implemented with

```
Currdir=directoryname

or

Cdir= directoryname
```

9.2.13 Dformat: Df

This keyword controls compiler use of alternative date formats. Numeric input is expected with the allowable numeric values being

- 0 mm/dd/yy (month/day/year) (default)
- 1 dd.mm.yy
- 2 yy-mm-dd

The command is implemented with

```
Dformat=number or Df=number
```

9.2.14 DNLP

This keyword controls the name of the solver that will be used to solve <u>DNLP</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

DNLP=solvername

9.2.15 **Dumpopt**

This keyword creates a GAMS file of input that will reproduce results encapsulating all include files into one GAMS file. If activated a file will be written containing GAMS source code for the entire problem to another file. Numeric input is expected with the only generally usable values being

```
no dump file (default)write the dump file
```

The command is implemented with

Dumpopt=number

The file name is the input file name plus the extension DMP.

9.2.16 Dumpparms: Dp

This keyword causes GAMS to echo the names of all files used with full path names included. Numeric input is expected with the allowable numeric values being

- o no file echoing (default)
- 1 lists accepted parameters
- a log is created of file operations plus parameters

The command is implemented with

```
Dumpparms=number or Dp=number
```

9.2.17 **Eolonly: Ey**

This keyword controls formatting of parameters on the command line and is useful in conjunction with the pf parameter. Numeric input is expected with the allowable numeric values being

- o any number of keys or values (default)
- only one key-value pair on a line

The command is implemented with

```
 \begin{tabular}{ll} Eolonly=number \\ \begin{tabular}{ll} or \\ EY=number \\ \end{tabular}
```

9.2.18 Errmsg

This keyword controls the position of error messages in the echo print of the GAMS input as discussed in the <u>standard output</u> and <u>compilation error</u> chapters. Numeric input is expected with the allowable numeric values being

- O Place error messages at the end of compiler listing (default)
- Place error messages immediately following the line with the error
- 2 Suppress error messages

The command is implemented with the syntax

Errmsg=number

9.2.19 Errnam

This option specifies the name of a file defining the internally used compiler error messages. It is used to change the name from the default GAMSERRS.TXT. String input is expected.

The command is implemented with the syntax

Errnam=filename

9.2.20 Error

This keyword forces a compilation error with a specified message. String input is expected.

The syntax for this command is

Error=message

It is useful in conditional compilation exercises which contain error checking.

9.2.21 Errorlog: Er

This keyword controls the error messages sent to the LOG file. Numeric input is expected with the allowable numeric values being

- o no error messages to LOG file
- n Number of lines for each error that will be written to LOG file

The command is implemented with the syntax

9.2.22 Etlim

This GAMS parameter controls the time limit for a job. A GAMS job will terminate if the elapsed time in seconds exceeds the value of ETlim. Numeric input is expected

The command is implemented with the syntax

Etlim=number

The defalult value for ETLIM is +inf.

The system will terminate with a compilation or execution error if the limit is reached.

9.2.23 Execerr

This keyword puts a maximum limit on the number of errors that can be found during execution or preprocessing associated with a solve statement. When more than Execerr errors have been found GAMS will abort. Numeric input is expected with the allowable numeric values being

- o no errors allowed limit (default)
- n max number allowed

The command is implemented with the syntax

Execerr=number

9.2.24 Execmode

This keyword limits users ability to run external programs or write to areas on the disk and is intended to help in network administration for security purposes. Numeric input is expected with the allowable numeric values being

- 0 everything allowed
- interactive shells in \$call and execute commands are prohibited
- 2 all \$call and execute commands are prohibited
- 3 \$echo/n or put commands can only write to directories in or below the working or scratchdir
- 4 \$echo and put commands are not allowed

The command is implemented with the syntax

Execmode=number

9.2.25 Expand: Ef

This option specifies the directory stem that will be added to all files addressed without full path reference. By default names are composed by completing the name with the working directory. String input is expected.

The command is implemented with the syntax

Expand=pathname

or

Ef=pathname

9.2.26 Ferr

This option allows one to redirect compilation error messages to a file and names the file. The file name is composed by completing the name with the scratch directory and the scratch extension. Under default settings a file with compilation error messages is not generated. String input is expected.

The command is implemented with the syntax

Ferr=filename

9.2.27 Filecase

This option allows one to alter the file name casing GAMS uses in saving put, gdx, ref etc. files. The command is implemented with the syntax

Filename=integer

where the allowable integer values are

- 0 causes GAMS to use default casing
- causes GAMS to uppercase filenames
- 2 causes GAMS to lowercase filenames

9.2.28 Fsave

This keyword forces GAMS to write a saved workfile. This allows one to save a file even in the face of execution or other errors. To work the <u>SAVE</u> option must be present and the file name is taken from the <u>SAVE</u> specification. GAMS will make up a name if the SAVE specification is not present. Numeric input is expected with the allowable numeric values being

- 0 workfile only written to file specified by SAVE if no errors occur (default)
- workfile always written to file specified by SAVE or if SAVE is not present to a name made up by GAM

The command is implemented with the syntax

Fsave=number.

9.2.29 G205

This keyword controls the syntax allowed in GAMS causing reversions to older versions. Numeric input is expected with the allowable numeric values being

- 0 use only latest syntax (default)
- 1 allow version 2.05 syntax only
- 2 allow version 2.25 syntax only

The command is implemented with the syntax

G205=number

9.2.30 Gdir

GDIR is a command line paramter that determines where grid models for solution and their corresponding solutions specifying the location of the "Grid directory". Each GAMS job has only one Grid Directory. By default, the grid directory is assumed to be the scratch directory. Users can change this by using the GAMS parameter GridDir, or short GDir. For example:

```
>gams myprogram ... GDir=gridpath
```

If *gridpath* is not a fully qualified name, the name will be completed using the current directory. If the grid path does not exist, an error will be issued and the GAMS job will be terminated. This is discussed in the <u>grid computing section</u>.

9.2.31 Gdx

This option specifies the name of the <u>GAMS data exchange file</u> and causes such a file (a GDX file) to be written containing all data in the model at the end of the job. String input is expected.

The command is implemented with the syntax

Gdx=filename

9.2.32 Gdxcompress

This option allows the user to specify whether GDX files will be written in an older GDX file format specifically involving compression. Namely whether the GDX file is written in a compressed or uncompressed manner.

Numerical input is expected.

The command is implemented with the syntax

Gdxcompress=number

Possible values for number are

- 0 (or empty): no compression
- 1: compression turned on

The command is entered on the command line of a DOS/UNIX GAMS call or in the parameters box in the IDE although a equivalent <u>environmental variable</u> exists. The command line parameter takes precedence.

9.2.33 Gdxconvert

This option allows the user to specify whether GDX files will be written in an older GDX file format. Namely whether the GDX file is written in an early file format.

String input is expected.

The command is implemented with the syntax

Gdxconvert=v#

Possible values are

- v5 For Version 5 (GAMS 22.2 and earlier) compatible GDX files
- v6 For Version 6 (GAMS 22.3-22.5) compatible GDX files
- v7 For Version 7 (GAMS 22.7 and newer) compatible GDX files

The command is entered on the command line of a DOS/UNIX GAMS call or in the parameters box in the IDE although a equivalent <u>environmental variable</u> exists. The command line parameter takes precedence.

9.2.34 HeapLimit

Cases may arise where one needs to limit the amount of memory a GAMS job can use during compilation and execution. HeapLimit is a GAMS parameter with which one can limit the

maximum amount of memory that can be used to store data during GAMS compilation and execution. If the needed data storage exceeds this limit, the job will be terminate with return code 10, out of memory.

The command is implemented with

```
Heaplimit=number
```

where number gives the memory use limit in megabytes.

This can also be implemented through the function heaplimit.

The limit does not apply to solvers but CONOPT contains the option HeapLimit to allow memory limitations during the solve.

9.2.35 Ide

The ide option instructs GAMS to write special instructions to the log file that are in turn read by the IDE.

The command is implemented with

```
Ide=number
```

```
where number = 1 causes the writing to occur (default in IDE)
= 0 does not (default outside of IDE)
```

Normal IDE users do not need to worry about the ide parameter as GAMS adds it automatically.

It is of concern when Execute or \$Call are used to spawn GAMS jobs as discussed here.

9.2.36 Inputdir: Idir

This keyword is followed by an entry that gives the names of the directories to be searched by GAMS for a file when encountering an <u>include</u> or <u>batinclude</u>. Multiple directories can be listed in a form consistent with the way of indicating multiple directory names on the operating system being employed. If not specified, it will be set to the directory the GAMS module is called from. The individual directory names in the search paths are stored in Inputdir followed by a number. String input is expected.

The command is implemented with

```
\begin{tabular}{l} Input dir=list of directory names \\ or \\ Idir=list of directory names \\ \end{tabular}
```

For example under Windows one could use

```
Idir=c:\;c:\gams;c:\mymodel
```

9.2.37 Inputdir1 to inputdir40: Idir1 to idir40

This keyword gives the name of the directories to be searched by GAMS given a file name with number 1 being first then number 2 etc up to 40 when encountering an <u>include</u> or <u>batinclude</u>. Directory names must be listed in a form consistent with the way of indicating directory names on the operating system being employed. If not specified, the name will be blank. String input is expected.

The command is implemented with

```
Inputdir1=directoryname
Inputdir2=direcroyname

or

Idir1= directoryname
Idir40= directoryname
```

For example under Windows one could use

Where this corresponds to the example from the IDIR case above.

9.2.38 Keep

This keyword tells GAMS whether to keep the temporary files generated during a run. Numeric input is expected with the allowable numeric values being

- 0 delete all files
- 1 keep all temporary files

The command is implemented with the syntax

Keep=number

9.2.39 Leftmargin: Lm

This keyword controls the left margin of LST files. Numeric input is expected giving the number of blank columns to leave at the left.

The command is implemented with either

9.2.40 Libincdir: Ldir

This keyword gives the name of the directory to be used by GAMS for <u>libinclude</u> files that do not have a full path specification. If not specified, it will be set to the inclib subdirectory of the GAMS system directory. String input is expected.

The command is implemented with

```
Libincdir=directoryname

Ldir= directoryname
```

9.2.41 License

or

This option specifies the name of file containing the GAMS license. It is used to change the name from the default GAMSLICE.TXT located in the system directory. String input is expected.

The command is implemented with

License=Licensefilename

9.2.42 Limcol

This keyword controls the number of cases written to the LST file for each named variable in a model.

The command is implemented with

Limcol=number

9.2.43 Limrow

This keyword controls the number of cases written to the LST file for each named equation in a model.

The command is implemented with

Limrow=number

9.2.44 Logfile: Lf

This option specifies the name of the LOG file. The LOG file name is completed using the working directory. If no Logfile is given but the Logoption=2, then the file name will be the input file name with the extension LOG. String input is expected.

The command is implemented with the syntax

```
Logfile=filename

or

Lf= filename
```

9.2.45 Logline: LI

This keyword tells how much line tracing to report about the line that is being executed to the LOG file. Numeric input is expected with the allowable numeric values being

- 0 all line tracing suppressed
- shows include file nesting
- 2 full line tracing

The command is implemented with the syntax

Logline=number

or

LL=number

This is hidden and is only of interest for system maintenance.

9.2.46 Logoption_Lo

This keyword tells GAMS whether to write a LOG file to the screen. Numeric input is expected with the allowable numeric values being

- 0 suppress LOG output
- 1 LOG output to screen (default)
- 2 send LOG output to file
- 3 writes Log to standard output

This can be used with a setting of 0 or 2 to permit jobs to operate in background.

9.2.47 MaxProcDir

This keyword gives the maximum number of workfile directories that can be generated by GAMS. By default they are called 225a, 225b, ..., 225aa, 225ab Numeric input is expected.

The command is implemented with

MaxProcdir=number

where number is an integer.

For example MaxProcDir=100 will allow 100..

The 225 lablel can be changed using the parameter procdir.

9.2.48 LP

This keyword controls the name of the solver that will be used to solve <u>LP</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

LP=solvername

9.2.49 MCP

This keyword controls the name of the solver that will be used to solve MCP models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

MCP=solvername

9.2.50 MINLP

This keyword controls the name of the solver that will be used to solve MINLP models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

MINLP=solvername

9.2.51 MIP

This keyword controls the name of the solver that will be used to solve <u>MIP</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

MIP=solvername

9.2.52 MPEC

This keyword controls the name of the solver that will be used to solve MPEC models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

MPEC=solvername

9.2.53 Multipass: Mp

This keyword tells GAMS whether to use a quick syntax checking compilation facility which does not require all items to be declared. Numeric input is expected with the allowable numeric values being

- 0 employ standard compilation
- 1 quick check-out compilation

The command is implemented with the syntax

Mulitpass=number
or
MP=number

9.2.54 NLP

This keyword controls the name of the solver that will be used to solve <u>NLP</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

NLP=solvername

9.2.55 Nocr

This keyword tells GAMS to ignore copyright messages everywhere. Numeric input is expected with the allowable numeric values being

- 0 report standard copyright information(default)
- suppress copyright information

The command is implemented with the syntax

Nocr=number

9.2.56 Oldname

This command causes GAMS to only allow 10 character set element names for compatibility with systems that do not accept longer names (notably older versions of MPSGE). It causes GAMS to check that names are less than 10 characters and uppercases the names.

OLDNAME=1

When names are too long a compilation error arises. There is also an <u>oldname option</u>. Note it does not require less than 10 character set, parameter, variable etc names and may still not work with older versions.

9.2.57 Opt

This keyword specifies the optimization level for developing GAMS code for execution. Numeric input is expected with the allowable numeric values being

- o standard optimization (default)
- 1 First Level

The command is implemented with the syntax

Opt=number

9.2.58 Optdir

This keyword gives the name of the directory to be used by GAMS for solver option files. If not specified, it will be set to the current working directory. String input is expected.

The command is implemented with

Optdir=directoryname

9.2.59 Optfile

This option specifies the default number for modelname.optfile in the code. Integer input is expected.

The command is implemented with the syntax

Optfile=number

9.2.60 Output: O

This option specifies the name of file containing the output. If no name is given, the input file name is combined with the working directory and the standard output file extension (LST) is applied. Otherwise, the final name is composed by using the working directory. String input is expected.

The command is implemented with the syntax

9.2.61 Pagecontr: Pc

This keyword tells the <u>put file page control</u> to use. Numeric input is expected with the allowable numeric values being

- O Causes the use of standard paging based on the current page size. Partial pages are padded with blank lines. Note that the .bm file suffix is only functional when used with this print control option.
- 1 Causes the use of fortran page format. This option places the numeral one in the first column of the first row of each page in following standard fortran convention.
- 2 Causes no paging to be done and is the default setting.
- 3 ASCII page control characters inserted.
- 4 Make output into a space delimited file. Non-numeric output is quoted, and each item is delimited with a blank space. Here # and @ commands are ignored.
- Make output into a comma delimited file. Non-numeric output is quoted, and each item is delimited with a comma. Here # and @ commands are ignored.
- 6 Make output into a tab delimited file. Non-numeric output is quoted, and each item is delimited with a tab. Here # and @ commands are ignored.

It is implemented using the syntax

```
Pagecontr=number

or

Pc=number
```

9.2.62 Pagesize: Ps

This keyword tells the number of lines per page to use. The default value is 58. If this parameter is set to less than 30 it will be reset to 9999.

It is implemented using the syntax

```
Pagesize=number

or

Ps=number
```

9.2.63 Pagewidth: Pw

This keyword tells the default number of columns on a page. This value should be between 79 and 255. If the value is outside the range, the default value of 255 will be used.

It is implemented using the syntax

```
\begin{array}{c} \text{Pagewidth=number} \\ \text{or} \\ \text{Pw=number} \end{array}
```

9.2.64 Parmfile: Pf

This option specifies the name of a secondary customization parameter file to use. It is used to augment the command line adding more command line parameters from a file.

The command is implemented with the syntax

```
\label{eq:parmfile} \begin{tabular}{ll} Parmfile=filename \\ \begin{tabular}{ll} or \\ Pf=filename \\ \end{tabular}
```

It is read from the current directory unless a path is specified.

9.2.65 Pf

This keyword tells the name of a file that contains command line entries. It is implemented using the syntax

```
Pf=filename
```

A full path should be used.

One thus could use

```
Gams myfile pf=c:\place\fileofcommands
```

Where file of commands was one like

```
Eolonly 1
Ps=9999
Pw=90
Errmsg=1
Pf=c:\place\moreparameters
Eolonly 0
```

Use of the eolonly parameter allows one to place one command per line.

This can be used in a customization exercise with the same file used by default in the IDE or in a gmsprmXX.txt file as discussed in the chapter on <u>customization</u>. As shown in blue above this parameter may be used recursively with the pf file containing a pf= line identifying a file containing further pf entries.

9.2.66 Pf4

The parameter Pf4 controls the default bounds GAMS uses to limit the maximum value of integer variables. Traditionally the bounds have been 100 but as of version 23.1 this can be changed to +inf by altering Pf5.

The format is PF4=n.

where n is 0,1,2 or 3 and when

- Pf4=0: A default upper bound of +INF will be passed to the solver.
- Pf4=1: Bounds of 100 will be passed to the solver as with older GAMS versions. In addition messages
 will be written to the log and listing to report on the number of integer or semi-integer variables which
 had bound set to 100.
- PF4=2: The new default values of +INF will be used as with PF4=0. When a solution is returned to GAMS and the level value of an integer variable exceeds the old bound value of 100, a message will be written to the log and listing.
- PF4=3: The same as PF4=2 with an additional execution error issued if the solution reports a level value greater than 100 for any integer variable with a default bound of +INF.

If the GAMS parameter PF4 is not used GAMS defaults to PF4=1 or bounds of 100 and the problem bounds will be the same as in previous releases.

Setting PF4 values to 2 and 3 are a convenient way to test if the application relies on the previous default bounds of 100.

Future releases may use PF4=0 as the default.

9.2.67 Plicense

This keyword tells the name of a privacy license file that contains file encryption codes. It is implemented using the syntax

plicense=targetfilename

A full path should be used.

One thus could use

Gams myfile plicense=c:\place\speciallicensefile.txt

Where speciallicensefile.txt is obtained from GAMS corporation as discussed in the <u>secure work files</u> document or the compression and encryption section..

9.2.68 **ProcDir**

This keyword gives the beginning of the name of the directory where the work files generated by the GAMS will be stored. If not specified, it will be set to 225 with characters a,b,c,... attached. String input is expected.

The command is implemented with

Procdir=chr

where chr is three characters that specify the name.

For example ProcDir=abc will use abc instead of the 225 and then append a,b,c,d, The user is responsible for removing the directories if the name is changed.

The internal item %gams.procdir% is also defined and gives the name of the actual process directory in use for this run.

9.2.69 Profile

This keyword tells GAMS whether to include statement <u>execution time</u> and <u>memory use</u> reporting in the LST file. Numeric input is expected with the allowable numeric values being

- o no profiling (default)
- n level within control structures to reach

The command is implemented with the syntax

Profile=number

9.2.70 Profilefile

A parameter that causes profiling information to be written to a file.

The expected input is

PROFILEFILE=file

where file is a file name

This allows one to write profiling information to a text file with a fixed format which can easily be imported into a spreadsheet for further analysis.

9.2.71 Putdir: Pdir

This keyword gives the name of the directory where files generated by the <u>Put command</u> will be stored. If not specified, it will be set to the current working directory. String input is expected.

The command is implemented with

 $\begin{array}{c} & \text{Putdir=directoryname} \\ \text{or} & \\ & \text{Pdir=directoryname} \end{array}$

9.2.72 Reference: Rf

This option specifies the name of file on which to place extensive reference map information. New information is appended to this file. String input is expected.

The command is implemented with the syntax

Reference=filename

Rf=filename

9.2.73 Relpath

or

This keyword tells GAMS whether it is should use relative or absolute path names. Numeric input is expected with the allowable numeric values being

- 0 path names are completed to be absolute
- path names beginning with a '.' will be used "as is"

The command is implemented with the syntax

Relpath=number

9.2.74 Restart: R

This option specifies the name of file containing a <u>workfile written by a SAVE</u> command that allows the GAMS program to be restarted. String input is expected.

The command is implemented with the syntax

For example one can use

r=myfile

where GAMS will create myfile.go0

9.2.75 RMINLP

This keyword controls the name of the solver that will be used to solve <u>RMINLP</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

RMINLP=solvername

9.2.76 RMIP

This keyword controls the name of the solver that will be used to solve <u>RMIP</u> models. String input is expected with the solver name being one of the known GAMS solvers and that solver being capable of solving this type of model.

The command is implemented with

RMIP=solvername

9.2.77 Save: S

This option specifies the name of file containing a <u>workfile</u> that allows the GAMS program to be restarted. The file written is platform independent. String input is expected.

The command is implemented with the syntax

9.2.78 Savepoint: Sp

This parameter tells GAMS to save a point format GDX file that contains the information on the current solution point. One can save the solution information from the last solve or from every solve. The points that are saved can be used to provide an <u>advanced basis</u>, integer program starting point or <u>NLP starting</u> point. Numeric input is expected with the allowable numeric values being

- o no point adx file is to be saved
- a point gdx file is to be saved from the last solve in the GAMS model
- a point gdx file is to be saved from every solve in the GAMS model

The command is implemented with the syntax

```
Savepoint=number
or
SP=number
```

When Savepoint=1 the point gdx file saved has the name modelname_p.gdx so for a model identified in the solve statement as transport the file would be transport_p.gdx. On the other hand if Savepoint=2 then the file name is modelname_pnn.gdx where nn is the solve number as determined internally by GAMS (gdxsavepoint2.gms). Thus, for a model solved 2 times that is identified with the name firm in the solve statement, the file names would be firm_p1.gdx and firm_p2.gdx. The file is reloaded with the Execute loadpoint syntax.

This can also be done through an option command or a model attribute.

9.2.79 Scrdir: Sd

This keyword gives the name of the directory to be used by GAMS for temporary files generated during execution. If not specified, it will be set to a subdirectory of the current directory with an internally generated name. String input is expected.

The command is implemented with

```
Scrdir=directoryname

or

Sd= directoryname
```

9.2.80 Solprint

This keyword controls the printing of the solution report. The syntax is

```
solprint =0; (to suppress)
solprint =1; (to activate)
solprint =2; (to suppress all solver output)
```

Under default value for solprint is 1.

9.2.81 ScrExt

This keyword gives the name of the extension for the GAMS temporary files generated during execution. The scratch extension can be changed with the GAMS option ScrExt, e.g gams trnsport scrext=tmp. Within a GAMS code you can get the scratch extension using % gams. scrext%. If not specified, it is .scr for GAMS versions 22.8 and earlier and .dat for 22.9 and after. String input is expected.

The command is implemented with

Scrext=extensionname

9.2.82 Solvelink

This option controls GAMS function when linking to solve. The command is implemented with

```
Option Solvelink=number;
```

Where number equals

- 0 in which case GAMS operates as it has for years (default)
- 1 in which case the solver is called from a shell and GAMS remains open.
- 2 in which case the solver is called with a spawn (if possible as determined by GAMS) or a shell (if the spawn is not possible) and GAMS remains open.
- 3 in which case GAMS starts the solution and continues in a Grid computing environment
- 4 in which case GAMS starts the solution and wait (same submission process as 3) in a Grid computing environment
- 5 in which case the problem is passed to the solver in core without use of temporary files.

Leaving GAMS open or passing the information in core saves time. On the other hand additional memory is required. This option is best for jobs that have a large data set and solve many small models as in that case one sacrifices memory but avoids the overhead of many GAMS saves and restarts. This is implemented by using the option SOLVELINK that can appear on the command line, as a model attribute or as an internal option statement.

The default setting is zero.

This can also be done through a model attribute or an option command.

9.2.83 St

This keyword tells GAMS to change the status of all <u>control variables</u> defined with <u>--, //. -/ or /- entries</u> following the occurrence of this parameter on the command line in terms of whether those variables are scoped, local, or global. Numeric input is expected with the allowable numeric values being

- 0 all subsequent defined items are scoped
- all subsequent defined items are local
- all subsequent defined items are global

The command is implemented with the syntax

St=number

9.2.84 Stringchk

This keyword tells GAMS how to perform a string substitution check for %xxx% symbols. Numeric input is expected with the allowable numeric values being

- o no substitution if symbol undefined
- 1 error if symbol undefined
- 2 remove %xxx% if symbol undefined

The command is implemented with the syntax

Stringchk=number

9.2.85 **Subsys**

This option specifies the configuration file name that contains solver defaults and other information. It is used to change the name of GAMSCOMP.TXT. The name will be used as is. String input is expected.

The command is implemented with the syntax

Subsys=filename

9.2.86 Suppress

This keyword tells GAMS whether to suppress the compiler echo print of the GAMS input instructions. Numeric input is expected with the allowable numeric values being

- o standard compiler listing (default)
- suppress compiler listing

The command is implemented with the syntax

Suppress=number

9.2.87 Symbol

This option specifies the name of a partial symbol table that can be written in conjunction with reference files. String input is expected.

The command is implemented with the syntax

Symbol=filename

9.2.88 Sysdir

This keyword gives the name of the directory where GAMS executables reside. If not specified, it will be set to the GAMS system directory. String input is expected.

The command is implemented with

Sysdir=directoryname

9.2.89 Sysincdir: Sdir

This keyword gives the name of the directory to be used by GAMS for <u>sysinclude</u> files that do not have a full path specification. If not specified, it will be set to the GAMS system directory. String input is expected.

The command is implemented with

```
Sysincdir=directoryname or Sdir= directoryname
```

9.2.90 Tabin

This keyword tells GAMS how to deal with tabs. Numeric input is expected with the allowable numeric values being

- 0 tabs are not allowed (default)
- 1 tabs are replaced by blanks
- n tabs are 1, n+1, 2n+1,...

The command is implemented with the syntax

Tabin=number

9.2.91 Tformat: Tf

This keyword controls compiler use of alternative time formats. Numeric input is expected with the allowable numeric values being

- O American 24 hr clock (default) with hour:minute:second
- 1 International 24 hr clock with hour.minute.second (no colons)

The command is implemented with

```
 \begin{tabular}{ll} Tformat=number \\ or \\ Tf=number \\ \end{tabular}
```

9.2.92 Topmargin: Tm

This keyword controls the top margin of put files. Numeric input is expected giving the number of blank lines to leave at the top. The option only functions when the put file PC option equals 0.

The command is implemented with either

```
Topmargin=number or Tm=number
```

9.2.93 Trace

This option specifies the trace file name and causes a trace file to be written. String input is expected.

The command is implemented with the syntax

Trace=filename

9.2.94 Traceopt

This option specifies the trace file format. String input is expected.

```
TRACEOPT n
```

The n can be specified a value between 0-3 currently. Examples and use are discussed on the <u>GAMS</u> <u>Performance World Home Page</u> and at <u>http://gams.world.org/performance/trace.htm</u>.

9.2.95 User1 to user5: U1 to U5

This keyword permits user entry of text for up to 5 user-defined options. String input is expected.

The command is implemented with the syntax

```
User1=string
User2=string
or
U1=string
U5=string
```

9.2.96 Workdir: Wdir

This keyword gives the name of the working directory to be used by GAMS. If not specified, it will be set to the Curdir name. String input is expected.

The command is implemented with

```
Workdir=directoryname
```

or

Wdir= directoryname

9.2.97 Workfactor

This keyword gives the multiplier to initially allocate for solver memory as a multiple of the GAMS memory use estimate. Real input is expected.

The command is implemented with

Workfactor=realnumber

If one sets workfactor to 2.5 then 2.5 times the GAMS memory use estimate for a problem will be allocated.

9.2.98 Workspace

Parameter that when used initializes initializing all modelname.workspace attributes.

The command is implemented with

Workspace=realnumber

where realnumber is memory space in megabytes.

9.2.99 Xsave: Xs

This is an option that in older systems (versions older than 21.7) the name of a <u>save file written in ASCII format</u> so it is platform independent and can be moved to machines with different operating systems. String input is expected.

In GAMS systems from release 22.3 and newer it causes writing of compressed restart files.

The command is implemented with the syntax

Xsave=filename
or
 Xs=filename

10 Saves and Restarts

In GAMS one may divide a job into pieces and reassemble them as if they were all continuous using the GAMS save and restart command line parameters.

<u>Basics</u>

<u>Use of save and restarts and their effect</u> Why use save and restart?

10.1 Save Restart Basics

Suppose we have a program like <u>transml.gms</u> and divide it into three parts <u>trandata.gms</u> the red part <u>below</u>, tranmodl.gms the blue part below and <u>tranrept.gms</u> the magenta part below.

```
PLANT LOCATIONS /NEWYORK , CHICAGO , LOSANGLS /
SETS PLANT
                                           HOUSTON, MINEPLIS, PORTLAND/
      MARKET
               DEMAND MARKETS
                                 /MIAMI,
PARAMETERS
             SUPPLY(PLANT) QUANTITY AVAILABLE AT EACH PLANT
                /NEWYORK
                           100, CHICAGO
                                           275, LOSANGLS
             DEMAND (MARKET)
                              QUANTITY REQUIRED BY DEMAND MARKET
                /MIAMI 100, HOUSTON 90, MINEPLIS 120, PORTLAND 90/;
TABLE
        DISTANCE(PLANT, MARKET)
                                 DISTANCE FROM EACH PLANT TO EACH MARKET
                     MIAMI
                             HOUSTON
                                       MINEPLIS
                                                   PORTLAND
         NEWYORK
                                           1100
                                                      3600
                      1300
                               1800
         CHICAGO
                      2200
                               1300
                                            700
                                                      2900
                      3700
                               2400
                                           2500
         LOSANGLS
                                                      1100
                                CALCULATED COST OF MOVING GOODS;
PARAMETER COST(PLANT, MARKET)
           COST(PLANT,MARKET) = 50 + 1 * DISTANCE(PLANT,MARKET);
POSITIVE VARIABLES
          SHIPMENTS(PLANT, MARKET) AMOUNT SHIPPED OVER A TRANSPORT ROUTE;
VARIABLES TCOST
                                TOTAL COST OF SHIPPING OVER ALL ROUTES;
EQUATIONS TCOSTEQ
                                TOTAL COST ACCOUNTING EQUATION
          SUPPLYEQ(PLANT)
                                LIMIT ON SUPPLY AVAILABLE AT A PLANT
          DEMANDEQ (MARKET)
                                MINIMUM REQUIREMENT AT A DEMAND MARKET;
TCOSTEQ.. TCOST =E=SUM((PLANT, MARKET), SHIPMENTS(PLANT, MARKET)*
                                               COST(PLANT, MARKET));
SUPPLYEQ(PLANT).. SUM(MARKET,SHIPMENTS(PLANT,MARKET))=L=SUPPLY(PLANT);
DEMANDEQ(MARKET)..SUM(PLANT,SHIPMENTS(PLANT,MARKET))=G=DEMAND(MARKET);
MODEL TRANSPORT /ALL/:
SOLVE TRANSPORT USING LP MINIMIZING TCOST;
Parameter Movement(*,*) COMMODITY MOVEMENT;
MOVEMENT(PLANT, MARKET) = SHIPMENTS.L(PLANT, MARKET);
MOVEMENT("TOTAL", MARKET)=SUM(PLANT, SHIPMENTS.L(PLANT, MARKET));
MOVEMENT(PLANT, "TOTAL") = SUM(MARKET, SHIPMENTS.L(PLANT, MARKET));
MOVEMENT("TOTAL", "TOTAL") = SUM(MARKET, MOVEMENT("TOTAL", MARKET));
OPTION DECIMALS=0;
DISPLAY MOVEMENT;
```

We could execute this using an include file sequence such as in <u>tranint.gms</u>. We can also use save and restart files. First let me introduce the needed commands.

Save: S Restart: R Xsave: Xs

10.1.1 Save: S

Save is a GAMS command line parameter. It is used though the syntax

```
Save=path\filestem

or

S=path\filestem
```

Where path may be used or omitted and filestem is the name under which a family of seven to nine work files will be saved. In versions before 20.1 these files were named

```
Path\Filestem.G01
Path\Filestem.G02
...
Path\Filestem.G09
```

and will be platform dependent binary files only suitable for GAMS use but not for user manipulation. In later versions there is only one of these and it in a packed form that is machine independent. That file is named

```
Path\Filestem.G00
```

If the path is omitted the files will be saved in the current working directory. Any valid name for the filestem may be employed which will result in a validly named file in the operating system being used.

Often it is useful to include a path to a directory where these will remain out of the way. Such a path is achieved often by using .\t\ which places the work files in a subdirectory of the current working directory named t.

The work files contain the complete contents of the GAMS run after execution and also may contain items from earlier GAMS runs if incorporated through a restart command.

Current work files are platform independent and may be moved for example from a windows machine to a Unix or Linux machine. For versions of GAMS before 21.7 Xsave as discussed below allows platform independence.

10.1.2 Restart: R

Restart is a GAMS command line parameter. It is used though the syntax

```
Restart=path\filestem

or

R=path\filestem
```

where the path and filestem must match the characteristics of a set of work files that have already been saved through a save command.

" Restart senses whether the file it starts up from is a Save type or an Xsave type and thus can read both.

10.1.3 Xsave: Xs

Xsave is an older pre version 21.7 GAMS <u>command line parameter</u> which provides an alternative to Save. It is used though the syntax

where path may be used or omitted and filestem is the name under which a family of up to nine work

files will be saved. These files follow all the naming characteristics of the save files discussed above. In terms of composition they contain the same information being still only suitable for internal GAMS use not for user manipulation, but were platform independent but Save now generates such files.

Notes:

" Restart senses whether the file it stats up from is a Save type or an Xsave type and thus can read both.

10.2 Use of save and restarts and their effect

Saves and restarts allow one to run GAMS code up to a point and save the job status in a set of work files, then start another job which has all the results of the first job. Thus, for example, we could divide a big job into pieces running the data component (trandata.gms) then using save to preserve the run status in work files called S1. Then we could run the model component tranmodl.gms restarting from the S1 work files and save the resultant status in work files called S2. Finally we could run the report writing part tranrept.gms restarting from the work files in S2. The net effect of this is the same as if the continuous undivided file was run composed of the three parts in the individual files. Each component would start from the previous component just if it was one continuous file.

Save and restart on command line IDE usage

10.2.1 Save and restart on command line

In DOS and Unix commands to invoke save and restart look like

```
GAMS trandata s=s1
GAMS tranmodl r=s1 s=s2
GAMS tranrept r=s2
```

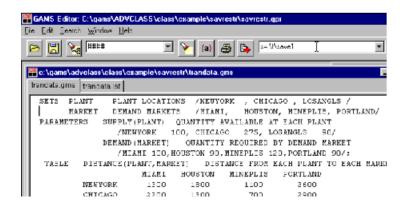
These are implemented in the file <u>tran.bat</u> with one small addition. Namely, the save and restart are given a relative address (e.g. .\t\s1) so they're put in a subdirectory t under the area where we are working to avoid clutter. When GAMS is told to save its files it generates 7-9 files for each saved set of work files.

One can also use xsave to save machine independent files

```
GAMS trandata xsave=s1
GAMS tranmodl r=s1 xsave=s2
GAMS tranrept r=s2
```

10.2.2 IDE usage

Saves and restarts can also be used in the IDE in the GAMS <u>command line parameters box</u>. Entries in that box associate a set of execution time command line parameters with a file that are automatically added to the GAMS call.



The IDE saves any entries in the command line parameter box in the current IDE project. Thus, once you specify the save and restart parameters you will have these associated with every subsequent use of the file provided you're using the right project and have not changed the restart information.

10.2.2.1 Save and restart calling GAMS from within GAMS

One may not like the IDE command line option since it requires one to wait for one job before beginning the next. One can overcome this by using GAMS to call itself. To do this we enter GAMS command line instructions within quotes in an Execute statement as follows (saverestar.gms) where I am also using the \$log command to send a message to the IDE process window.

```
execute "GAMS trandata s=s1"
$log done1
execute "GAMS tranmod1 r=s1 s=s2"
$log done2
execute "GAMS tranrept r=s2"
$log done3
```

Note when one does this the GAMS jobs run in the background without any log reporting appearing in the process window. To get that information you must make the DOS window visible under File Options in the Execute tab. You can also use syntax like the following (saverestar.gms)

```
\label{eq:section} $\operatorname{set} \ \operatorname{gamsparm} \ "ide=\% \ \operatorname{gams.ide\%} \ \log -\% \ \operatorname{gams.lo\%} \ \operatorname{errorlog=\%} \ \operatorname{gams.errorlog\%} \ \operatorname{errmsg=1"} \\ \operatorname{execute} \ "GAMS \ \operatorname{tranmodl} \ \% \ \operatorname{gamsparm\%} \ \ r=s1 \ \ s=s2" \\ \operatorname{execute} \ "GAMS \ \operatorname{trannept} \ \% \ \operatorname{gamsparm\%} \ \ r=s2" \\
```

The gamsparm item here is a <u>control variable</u> and in this particular case it is being set up to tell GAMS that the

- IDE is being used (ide=1 on a PC)
- To write the log to a file which in turn is intercepted by the IDE (lo=3 on a pc)
- To redirect a given number of error messages to that file (errorlog=99 on a pc)
- To place error messages next to the GAMS lines causing them (errmsg=1)

The syntax % gamsparm% is placing the contents of gamsparm in the calling parameters for GAMS. The syntax % gams.ide% picks up the setting of the GAMS command line parameter ide on the computer being used while % gams.lo% and % gams.errotlog% pick up the values of the lo and errorlog GAMS command line parameters.

The same syntax works with \$Call.

10.3 Why use save and restart?

There are seven basic reasons to use save and restart.

- " Efficiency
- " Output management
- " Separation of code function
- " Save study results
- " Comparative statics analysis
- " Compiled code
- " Easy solve of related models

10.3.1 Increasing run efficiency

One can use save and restart to save program status after lengthy execution permitting one to quickly do more analysis or code maintenance. Suppose we have code taking four hours and want to work on the final part. Suppose for a couple of days we have been making small changes, but have found we need to wait four hours each time to observe the results of the modifications. This would clearly be unsatisfactory and frustrating. It is also avoidable.

One can use save and restart to save a set of work files encapsulating the 4 hours worth of results and allowing a restart beginning from just before the revision. Generally reading in the restart file takes less than a minute. This means we can revise and rerun many times in the four hours we would have been waiting. Tactically you can do this by only executing the last component and just restarting from saved results of the earlier runs as in the following where the rem prefix makes this command into a remark (comment) that is not executed during the bat file run. Naturally if alterations were to be done in the earlier code components, one would need to rerun those to update the work files. However, one does not need to rerun unless changes are made as the work files completely encapsulate the results that would arise running the earlier files.

We can even test out changes in earlier components reissuing calculations (if needed under different names), adding new variables and equations and test different formulations employing models with named equations (not /ALL/).

10.3.2 Output management

GAMS modelers sometimes complain that they want a more concise output file. All the program listings, limrow/limcol output, intermediate data displays, solver output, cross-reference maps etc are not always desirable. One-way of managing this output is through save and restarts.

Suppose we add a fourth file (trandisp.gms) to the transportation system that contains only display statements.

GAMS trandata s=s1

```
GAMS tranmodl r=s1 s=s2

GAMS tranrept r=s2 s=s1

GAMS trandisp r=s1 (note reuse of name)
```

with the trandisp.gms file looking as follows

```
OPTION DECIMALS=0;

DISPLAY MOVEMENT, COSTS;

OPTION DECIMALS=2;

DISPLAY DEMANDREP, CMOVEMENT, shipments.1;
```

This mechanism creates "to the point" LST files but allows other output to be resident in other LST files if needed. Also one can activate or deactivate certain displays and rapidly choose relevant output for a study while maintaining other potential output in the system.

10.3.3 Separation of code function

The save and restart procedure easily allows one to substitute different data sets and maintain different pieces of code in different ways. In particular, suppose the data were kept in a separate file with saves and restarts used for the model and report writing. In turn, data specialists could maintain the data without disturbing the model or report writing code. Such a separation is not unique to saves and restarts but is also exploitable when using <u>include</u> files. We can also use a separate data file structure to maintain small data sets for large models.

Suppose we illustrate code function separation by substituting in a larger data set in the bat file and automatically rerun a bigger model.

Here we changed the restart file names to show they can be whatever desired and to avoid file confusion.

10.3.4 Save study results

Sometimes when doing applied modeling one finds a lot of experiments have been done and it's difficult to reconstruct the exact assumptions that were employed in a particular experiment. Save files provide a mechanism for archiving a file containing study results.

One can retain the save files which contain all the data and assumptions implicit in a program. Data items and stored solution results can be displayed revealing values present at the time the save file was constructed. Modifications can be made in report writing without having to rerun the whole study providing the appropriate data have been stored.

On the other hand, saving files means one cannot get an algebraic listing of equations, data manipulations etc. (the model can be resolved to list current equations or the parameters displayed to get current values). Nor can one recover any comments in the GAMS segments leading up to the saved file.

10.3.5 Comparative statics analysis

As discussed in the <u>Basis</u> chapter, saves and restarts can be used to save a base model from which further experimentation can be done retaining the advanced basis.

10.3.6 Compiled code

Those desiring not to release proprietary code can choose to employ a strategy where only save files are released from which others may restart but not see the source. Also you can optionally stop the client from displaying data or solution objects as discussed in Appendix H of the GAMS Users Guide.

10.3.7 Fast related solutions

Restarted models that are solved again a are restarting from a file which contains the results of a previous file generally solve quickly because of GAMS ability to suggest an advanced basis that improves solver performance. Thus one can execute and solve a model through its initial solve and then save a set of work files. In turn, restarted programs tend to rapidly solve alternative models or the same model under different options. For example a restart using two lines one to activate GASMBAS as the solver and one to solve generates a stored basis rapidly, sometimes in zero iterations (eg see gamsbas.gms) and its use in rgamsbas.bat.

11 Customizing GAMS

Everyone has their own preferences about how programs should run. GAMS contains a number of options that allows one to manipulate

```
program function
and
output content.
```

These options may be changed on a problem-by-problem basis or may be set permanently. These notes discuss the ways to set such options and briefly cover the available options.

What types of options are there?

Possible command line parameters to customize

How can these options be set?

Hierarchy for customizing options

11.1 What types of options are there?

Mainly one can change command line parameters but on a permanent basis that applies to all jobs or all uses of the IDE. Furthermore, users can do further customization on a case-by-case basis as discussed elsewhere using \$ commands and option statements in the GAMS language.

11.2 Possible command line parameters to customize

A complete list of parameters is in the chapter on <u>Command Line Parameters</u>. Perhaps the most desirable options to consider for run customization are

<u>Charset</u> Causes use of extended (international) character set.

CNS Name to be used for default CNS solver.

Dformat Date format to use in output.

DNLP Name to be used for default DNLP solver.

Controls position of error messages in echo print and through use of **Errmsg**

Errmsg=1 allows one to reposition error messages to just after error marking.

Input search paths. Can include several directories separated by OS specific Inputdir

symbols.

Inputdir1 to 40 Input search path names to be used. Default is no search path. Libincdir Library include directory. Used to complete a filename for \$Libinclude. Include the first n cases for each named variable in the LST file. Limcol Include the first n cases for each named equation in the LST file. Limrow Logoption

Controls destination for the Log file, used with setting of 2 to permit Unix/

Linux jobs to operate in background. LP Name to be used for default LP solver. **MCP** Name to be used for default MCP solver. **MINLP** Name to be used for default MINLP solver. MIP Name to be used for default MIP solver. Name to be used for default MPEC solver.

MPEC NLP Name to be used for default NLP solver. **Optdir** Location to look for solver option files.

Optfile Default value for model optfile, can be set to 1 if one always wants GAMS to

look for option file.

Pagesize Page size. If less than 30 it will be reset to the default of 60. **Pagewidth** Print width. This value should be between 72 and 255.

Profile Causes GAMS to include information on statement execution time and

memory use in LST file allowing one to find slow or large memory using

statements.

Page size. If less than 30 it will be reset to the default of 60. Ps

Putdir Default directory where put files will be saved. If not specified, it will be set to

the work directory.

Print width. This value should be between 72 and 255. Pw

RMINLP Name to be used for default RMINLP solver. **RMIP** Name to be used for default RMIP solver. Save a point GDX file with the current solution. Savepoint

Time format. **Tformat**

I will not describe these fully here, as the GAMS Command Line Parameters chapter does an extensive

11.3 How can these options be set?

These options can be set in either a file in the GAMS system directory or in the IDE. The IDE overrides some changes so you will need to work with it to achieve desired final outcome. The possibilities are

	Globally	Locally
In pf= command line	X	X
In İDE	X	X
In GAMS parameter file	X	
In DOS call		X

Note if you use GAMS parameter file manipulation then you will be making changes for all users utilizing this GAMS version on this computer.

```
To set in command line via pf=
To set in Gmsprmxx.txt parameter file
To set in IDE
```

11.3.1 To set in command line via pf=

One can use the $\underline{\text{pf=command line parameter}}$ to specify a file containing customization items and then address that file. For example one thus could use

```
Gams myfile pf=c:\place\fileofcommands
```

Where fileofcommands is one containing entries like

```
Eolonly 1
Ps=9999
Pw=90
Errmsg=1
Eolonly 0
```

Use of the eolonly parameter allows one to place one command per line.

11.3.2 To set in Gmsprmxx.txt parameter file

After installation you get a file that looks like the black lines below and you can add to it

```
**************
* GAMS 2.50 Default Parameterfile for Windows 95
* GAMS Development Corp.
* Date : 20 Mar, 1998
* entries required by CMEX, put in by GAMS.exe:
* SYSDIR
* SCRDIR
* SCRIPTNEXT
* INPUT
pw 85
ps 9999
errmsq 1
charset 1
LP OSL
MIP OSL
limrow 0
limcol 0
optfile 1
sp 1
pf="c:\program files\gams22.7\mycusomizing"
```

where the entries in red are the customizing values for the GAMS command line parameters

Parameter

Abbreviation

New setting above

Page width 85 columns pw Page lines ps 9999 lines 1-below error messages Error message placement errmsg International characters charset 1-active LP solver LP OSL MIP solver MIP OSL Row display 0-suppressed limrow 0-suppressed Col display limcol Optfile presence 1-always look for optfile Pf name of file pf Savepoint 1-save a file SD

The lines in red above once added to the Gmsprmxx.txt file are part of every GAMS execution on the computer. The above options can all be set in a GAMS call but it would be a long and involved one.

```
GAMS myfile pw=85 ps=9999 ...optfile=1 ...
```

However note a number of the options are overwritten by IDE options on a PC.

The Gamsprm - GAMS parameter file name depends on the operating system as follows

under Windows 95/98 under Windows NT under UNIX/LINUX

Gmsprmut.txt
Gmsprmun.txt

These are in the GAMS system directory that is c:\program files\GAMS22.7 as of this writing.

11.3.3 To set in IDE

One can also set these options through the IDE and many of them are retained in the ini and project files. These can be set on a global basis in two ways. First, a number of the options are accessible in the tabs under the File Options menu. Specifically under the tab for

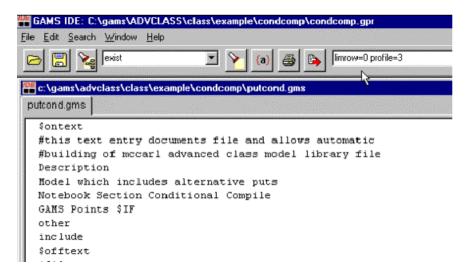
Editor one can set tab options

Output one can control page size and width along with date and time format Solvers one can determine default solvers

Second, for those that are not listed they can be entered in the Use Following Additional Parameters box under the Execute Tab in the File Options menu.



Finally the options can be set as parameters only for runs with particular files in the IDE by using the box in the upper right hand corner.



Either of the IDE commands can be coupled with the Pf= command line parameter allowing use of a file of customization items.

11.4 Hierarchy for customizing options

One needs to be aware of the hierarchy for options when customizing GAMS on a machine or for a job as some specifications cannot be over ridden. In particular, the priorities are as follows

- Command line specifications on GAMS command line or in IDE command line box.
- 2. Command line specifications in <u>IDE additional parameters box</u> reached by going to file, options and execute.
- 3. Option command specifications as discussed in the option command chapter.
- 4. IDE specifications for output page size and other customizable items.
- 5. GMSPRMxx.txt specifications.

where a higher priority setting cannot be overwritten by a lower priority setting. Thus, if one sets optfile=2 on the command line this will overcome a specification like a line stating

```
option optfile=1;
```

in the GAMS program.

12 Finding and Fixing Errors or Performance Problems

This section covers the repair of computational problems that can arise when GAMS models are run, particularly large ones. The coverage is organized by chapter with the chapters covering:

Fixing Execution Errors

Scaling GAMS Models
Small to Large: Aid in Development and Debugging
Speeding up GAMS
Memory Use Reduction in GAMS

12.1 Fixing Execution Errors

The execution of a GAMS program passes through a number of stages, one of which is the execution step. During execution, errors can be detected. Generally these occur during

GAMS execution Model generation or Solver execution.

Generally, the cause of such problems is

Job requirements in excess of GAMS limits Technical arithmetic problems where an illegal operation is performed Critical model structure flaws

These notes cover the process of finding and fixing GAMS execution errors.

GAMS limit errors

Arithmetic errors during GAMS execution

Execution errors during model generation

Execution errors during model solution

Basing conditionals on number of errors

Clearing error conditions

12.1.1 GAMS limit errors

GAMS generates errors when it runs out of time, authorized iterations or space either during the GAMS execution of the problem or inside the solver. In turn, the LOG file can contain messages such as

```
--- Starting compilation
--- AGRESTE.GMS(312) 1 Mb
--- Starting execution
--- AGRESTE.GMS(307) 1 Mb
--- Generating model agreste
--- AGRESTE.GMS(309) 1 Mb
       52 rows, 101 columns, and 665 non-zeroes.
--- Executing BDMLP
              Mar 21, 2001 WIN.BD.NA 20.0 056.043.039.WAT
BDMLP 1.3
Reading data...
Work space allocated
                                      0.06 Mb
            Sinf/Objective Status
    Iter
                                      Num Freq
            5.95393922E+02 infeas
                                        6
                                              1
```

```
20 2.12198277E-02 infeas 1
SOLVER STATUS: 3 RESOURCE INTERRUPT
MODEL STATUS: 6 INTERMEDIATE INFEASIBLE

**** SOLVER STATUS 3 RESOURCE INTERRUPT

**** MODEL STATUS 6 INTERMEDIATE INFEASIBLE

**** OBJECTIVE VALUE 0.0000
```

" Resources interrupt which indicates GAMS runs out of authorized time which is fixed by expanding the resource limit –

```
OPTION RESLIM = 50000;
```

where the 50000 may be replaced with any number. Etlim can also be used.

" Maximum executable code space exceeded - limits in PRESCAN which is fixed by expanding the executable code using the command line

```
GAMS MYMODEL CODEX = 1
```

or the box in the upper right of the IDE. If that is insufficient use $\underline{\mathsf{CODEX}} = 2$ or 3 or 4. Often, this is caused by including large files in a loop. You might cut down on size of includes (GAMSBAS files cause this problem). The need for this option has been eliminated starting with version 20.

" Too many iterations which is fixed by expanding the iteration limit –

```
OPTION ITERLIM = 100000;
```

where the 100000 may be replaced with any number. As of 23.1 the default iteration limit (IterLim) was been increased from 10000 to 2e9. Setting IterLim to INF will not work since it is treated as an integer by GAMS and many solvers. Some solver, e.g. GAMS/Gurobi, recognize 2e9 and set the solver iteration limit to infinity

" Not enough work space which is fixed by expanding the workspace limit –

```
OPTION work = 30;
```

where the number (30) gives the Work space limit in megabytes and should not exceed the computer RAM.

12.1.2 Arithmetic errors during GAMS execution

Execution time numerical errors can arise during GAMS execution calculations. These occur because of improper exponentiation (such as raising a negative number to a real power), logs of negative numbers, or dividing by zero. Such errors are marked in the LST file with **** and an associated brief message. That message indicates the nature of the arithmetic problem and the line number of the source code where the problem was encountered. Consider the example executcl.gms

```
sets elements /s1*s25/
parameter data1(elements) data to be exponentiated
```

Exit code = 3

```
datadiv(elements) divisors;
    data1(elements)=1;
    data1("s20")=1;
    datadiv(elements)=1;
    datadiv("s21")=0;
    parameter result(elements);
    result(elements)=data1(elements)**2.1/datadiv(elements)
    display result;
Running GAMS we get LOG file contents of
     --- Starting execution
     --- EXECUTCL.GMS(10) 134 Kb
     *** ExecError 10 at Line 10
         ILLEGAL ARGUMENTS IN ** OPERATION
     *** ExecError 0 at Line 10
         DIVISION BY ZERO
     --- EXECUTCL.GMS(11) 134 Kb 2 Errors
     *** Status: Execution error(s)
     --- Erasing scratch files
```

Sometimes the message indicates exactly where the problem is and the user can easily figure out the cause. Other times the problem may arise within a multidimensional item. In such cases the best way to find out where such difficulties appear is to use a <u>display statement</u> and show the result of the operation, then look for bad elements. This may also involve displays of the input data to the calculations so one can investigate the numerical properties of elements entered into the calculation that yields the error. Often even more displays will be involved where one needs to trace faulty input data back through the program. One would display these items repeatedly investigating places where these data have been calculated. Eventually one will find why these data have taken on the specific numerical values they have.

In the case of the above example the display of Result in the LST file reveals

```
**** EXECUTION ERROR 10 AT LINE 10 .. ILLEGAL ARGUMENTS IN ** OPERATION
**** EXECUTION ERROR 0 AT LINE 10 .. DIVISION BY ZERO
      11 PARAMETER RESULT
s1 1.000,
           s2 1.000,
                        s3 1.000,
                                      s4 1.000,
                                                   s5 1.000,
                                                                s6 1.000
           s8 1.000,
                                                  s11 1.000,
s7 1.000,
                         s9 1.000,
                                      s10 1.000,
                                                                s12 1.000
s13 1.000,
           s14 1.000, s15 1.000,
                                    s16 1.000,
                                                  s17 1.000, s18 1.000
            s20 UNDF,
s19 1.000,
                        s21 UNDF,
                                      s22 1.000,
                                                   s23 1.000,
                                                               s24 1.000
s25 1.000
```

Here we have an indication of where the execution errors arise in the result calculation:

For the "S20" element where we are exponentiating a negative constant to a real power raw data investigations or displays of data1 and data2 would indicate the cause is the presence in data1 of an element equal to -1 and its subsequent exponentiation.

For the element "S21" where we are dividing by zero raw data investigations or displays of

data1 and data2 would indicate the cause is the presence in data2 of an element equal to 0 and its subsequent use as a divisor.

So we then fix with data revisions or <u>conditionals</u> stopping use of data items that will cause the program to blow up.

12.1.3 Execution errors during model generation

Execution errors may arise when GAMS is generating the model before passing it to the solver. These again can be arithmetic errors or can also be model structure errors. Such model structure errors arise because some equations are improperly set up i.e. being inherently infeasible or the wrong solver is being used.

Discovery of such execution errors is sometimes very straightforward but can at other times be fairly involved. An error in the middle of a multi-dimensional equation block and/or in a multi-dimensional equation term within a block can be difficult to find. The most practical way of finding such errors is to use the Limcol/Limrow option commands.

Consider the example executmd.gms

```
sets elems /s1*s25/
parameter data1(elems)
                         data to be exponentiated
          datadiv(elems) divisors
          datamult(elems)
                              x limits;
data1(elems)=1;
data1("s20")=-1;
datadiv(elems)=1;
datadiv("s21")=0;
datamult(elems)=1;
datamult("s22")=0;
positive variables x(elems) variables
variables obi;
equations objr
                       objective with bad exponentiation
           xlim(elems) constraints with bad divisor;
objr.. obj=e=sum(elems,data1(elems)**2.1*x(elems));
xlim(elems).. datamult(elems)/datadiv(elems)*x(elems)=e=1;
model executerr /all/
option limrow=30; option limcol=30;
solve executerr using lp maximizing obj;
```

In this example, we will have execution errors arise during model generation because of arithmetic problems. Namely

- In the objective function for the "S20" element where we are exponentiating a negative constant to a real power (because of the assignment in line 9);
- In the XLIM constraint associated with element "S21" where we are dividing by zero (because of the assignment in line 11); and
- In the XLIM "S22" constraint where we set zero equal to one which results in an infeasible constraint (because of the assignment in line 15).

When we run GAMS, we see the execution error messages as follows:

```
--- Generating model EXECUTERR
--- EXECUTMD.GMS(16) 134 Kb

*** ExecError 10 at Line 16
    ILLEGAL ARGUMENTS IN ** OPERATION
--- EXECUTMD.GMS(17) 134 Kb 1 Errors

*** ExecError 0 at Line 17
    DIVISION BY ZERO

*** ExecError 28 at Line 17
    EQUATION INFEASIBLE DUE TO RHS VALUE
--- EXECUTMD.GMS(20) 134 Kb 3 Errors

*** SOLVE aborted

*** Status: Execution error(s)
```

The Limrow section of the LST file reveals

```
**** EXECUTION ERROR 10 AT LINE 16 .. ILLEGAL ARGUMENTS IN ** OPERATION
---- OBJR =E= objective with bad exponentiation

OBJR.. - X(s1) - X(s2) - X(s3) - X(s4) - X(s5) - X(s6) - X(s7) - X(s8)
- X(s9) - X(s10) - X(s11) - X(s12) - X(s13) - X(s14) - X(s15) - X(s16)
- X(s17) - X(s18) - X(s19) + UNDF*X(s20) - X(s21) - X(s22) - X(s23)
- X(s24) - X(s25) + OBJ =E= UNDF; (LHS = UNDF, INFES = UNDF ***)

**** EXECUTION ERROR 0 AT LINE 17 .. DIVISION BY ZERO
**** EXECUTION ERROR 28 AT LINE 17 .. EQUATION INFEASIBLE DUE TO RHS VALUE

**** INFEASIBLE EQUATIONS ...
---- XLIM =E= constraints with bad divisor
XLIM(s22).. 0 =E= 1; (LHS = 0, INFES = 1 ***)
```

This does not display the equation limrow listing for the divide by zero error. To get it you have to fix the infeasibility and run again. Then you get

```
XLIM(s21).. UNDF*X(s21) =E= UNDF; (LHS = UNDF, INFES = UNDF ***)
```

Regardless the Limrow display shows the exact elements within the model where the problems have arisen and one may then investigate. Such an investigation may involve displays of the input data used within the equation calculations so one can investigate the numerical properties of specific elements associated with problems. Often even more displays will be involved where one traces faulty input data back through the program investigating places where these data have been calculated to eventually see why these data have taken on the specific numerical values they have.

12.1.4 Execution errors during model solution

Execution errors during model solution are generally

Arithmetic errors or Problems caused by a presolve.

Arithmetic errors are numerically based and caused by

- " Improper exponentiation (such as raising a negative value of a variable to a real power),
- " Logs or square roots of negative variables,
- " Squaring a negative term with **2 (use sqr or a multiplication instead of **2) and
- " Dividing by zero.

Presolve errors either

- " Indicate infeasibility or unboundedness
- " Result from an overzealous presolve which eliminates the problem for all practical purposes (this generally only occurs with very small problems).

Solver function evaluation errors
Presolve errors
Solver specific limits

12.1.4.1 Solver function evaluation errors

Solvers can signal out errors using rather obscure LOG file error messages such as those below when numerical underflows or overflows are encountered during the evaluation of user model defined nonlinear terms or their derivatives. The examples below arose from a run of the problem solvelog.gms which has a log term in the objective function and allows the decision variable to become zero.

12.1.4.1.1 Symptoms

The messages are solver dependent. In this case MINOS yields the LOG file error message

```
EXIT -- Termination requested by User in subroutine FUNOBJ
```

while CONOPT leads to the message:

** Domain error(s) in nonlinear functions. Check bounds on variables.

In turn both cause GAMS to include the error message following in the LST file:

```
**** ERRORS(S) IN EQUATION R1
1 INSTANCE OF - UNDEFINED LOG OPERATION (RETURNED -0.1E+05)
```

Essentially the same messages occur with the other types of numerical problems. For example, a model that permits division by zero is given in <u>solvdiv.gms</u> and a run of it causes similar error messages:

When using CONOPT the LOG file shows

** Domain error(s) in nonlinear functions.

Check bounds on variables.

and the LST file shows

```
**** SOLVER STATUS
                       5 EVALUATION ERROR LIMIT
**** MODEL STATUS
                       6 INTERMEDIATE INFEASIBLE
**** ERRORS(S) IN EQUATION r1
     1 instance(s) of - DIVISION BY ZERO
                       LOWER
                                 LEVEL
                                            UPPER
                                                     MARGINAL
---- EQU r1
                                                        EPS INFES
                                 -0.400
                       LOWER
                                 LEVEL
                                                     MARGINAL
                                            UPPER
---- VAR x
                                             +INF
                                                        EPS
---- VAR z
                        -INF
                                  -0.400
                                             +INF
                                                        EPS
```

When using MINOS the LOG file shows

EXIT - Function evaluation error limit exceeded.

and the LST file shows

```
**** SOLVER STATUS
                      5 EVALUATION ERROR LIMIT
**** MODEL STATUS
                      7 INTERMEDIATE NONOPTIMAL
**** ERRORS(S) IN EQUATION r1
     4 instance(s) of - DIVISION BY ZERO (RESULT SET TO 0.1E+05)
                       LOWER
                                 LEVEL
                                           UPPER
                                                    MARGINAL
                                                      1.000
---- EQU r1
                       LOWER
                                 LEVEL
                                           UPPER
                                                   MARGINAL
---- VAR x
                                            +INF -1.000E+4 NOPT
---- VAR z
                       -INF -1.000E+4
                                            +INF
```

12.1.4.1.2 Allowing errors to occur

One may allow a number of such errors to be tolerated by setting the option command **Domlim**.

12.1.4.1.3 Repair

Collectively these examples show that the solvers give a message indicating the type of arithmetic problem encountered and the equation where found, but do not identify the particular offending variable or the exact index case of the equation. If the cause is not obvious, one needs to investigate the numerical properties of elements within the model equations. This may involve

- " Display of input data items to the nonlinear terms in the suspect equations.
- " Examination of the solution report to find the markers as to where equations are infeasible

(INFES), variables are nonoptimal (NOPT) to see where problems are present and what variables were being manipulated at the end of the run.

- " Investigation of solution items that are zero, negative or very large to see variable and equation levels at the end of the run.
- " One may also need to deactivate part of the code to narrow down the problem as discussed in the notes on finding execution speed problems.

The solutions to such problems are generally

- 1. Add <u>lower</u> bounds to the problem to keep variables away from zero (x.lo(index)=0.00001).
- 2. Add upper bounds to the problem to keep variables away from large values (x.up(index)=1000.).
- 3. Reformulate the problem revising the terms and equations.
- 4. Provide a better <u>starting point</u> that keeps the solver search in a more relevant region (x.l(index) =k).
- 5. Fix faulty input data.

12.1.4.2 Presolve errors

Presolves in some GAMS solvers can signal execution errors problems (e.g. OSL, CPLEX, CONOPT). Circumstances where we have seen errors arise.

- " Presolve can, in relatively simple problems, essentially eliminate the problem. This generally occurs because presolves commonly substitute away bounds and equality constraints to simplify the problem and may in effect simplify the problem out of existence.
- " Presolve may detect the problem is unbounded or infeasible and terminate.
- " CONOPT may investigate the problem and stop citing scaling inadequacies.

In such cases, the LST file solution is often mysterious and unusual. Each is illustrated below.

12.1.4.2.1 Problem eliminated

Presolve can, in relatively simple problems, essentially eliminate the problem. This generally occurs because presolves commonly substitute away bounds and equality constraints to simplify the problem and may in effect simplify the problem out of existence.

Consider the example presol1.gms

```
variables z;
positive variables y1,y2;
equations r1,r2,r3,r4;
   r1.. z=e=y1+y2;
   r2.. y1=1=10;
   r3.. y2=1=10;
   r4.. y1+y2=e=10;
model badpresol /all/
option lp=osl;
solve badpresol using lp maximizing z;
```

The LOG file reports

```
Presolve...
```

```
**** PRESOLVE has deleted all rows

0 0.000000 Unknown
Infeasible
```

and the LST file

```
SOLVE
                  SUMMARY
    MODEL
           BADPRESOL
                              OBJECTIVE Z
    TYPE
           LΡ
                              DIRECTION MAXIMIZE
    SOLVER OSL
                              FROM LINE 10
**** SOLVER STATUS
                     ERROR SOLVER FAILURE
 *** MODEL STATUS
                     6 INTERMEDIATE INFEASIBLE
**** OBJECTIVE VALUE
                                 0.0000
```

and later we see

```
**** PRESOLVE has deleted all rows
```

The OSL presolve has made constraints r2 and r3 into simple upper bounds and has manipulated constraint r4 to express y1 in terms of y2 and y1 has been substituted out of the problem. The resultant model has one variable and no explicit constraints. In turn, the OSL solver cannot function. One would have to suppress the presolve with the OSL opt solver option file to solve the model. The other solvers with presolves - CPLEX, XA, XPRESS and CONOPT - all can handle this.

12.1.4.2.2 No feasible mixed integer solution

Presolves can cause unusual behavior when there is no feasible integer solution. A mixed integer programming problem (presol2.gms) was tried which did not have a feasible integer solution.

```
variables z;
integer variables y1,y2;
equations r1,r2,r3,r4;
   r1.. z=e=y1+y2;
   r2.. y1=g=0.10;
   r3.. y2=g=0.10;
   r4.. y1+y2=1=1;
model badpresol /all/
option mip=cplex;
solve badpresol using mip maximizing z;
```

Solving this problem with CPLEX yielded the solution messages

```
**** SOLVER STATUS 1 NORMAL COMPLETION

**** MODEL STATUS 10 INTEGER INFEASIBLE
```

followed by

Presolve found MIP to be infeasible or unbounded. Switching to RMIP in hopes LP solution will help with diagnosis.

Problem is integer infeasible

and no solution report. XA, XPRESS and BDMLP all terminate in a similar fashion although some do return a solution report.

The OSL presolve did not discover problems and cratered.

```
Presolve...
Crashing...
Primal Simplex...
Iter Objective Sum Infeasibilities
**** Severe problem in OSL. Check the listing file.
Terminating...
--- Restarting execution
--- PRESOL2.GMS(14) 0 Mb
--- Reading solution for model badpresol
--- PRESOL2.GMS(14) 0 Mb 1 Error
*** Status: Execution error(s)
```

In these cases, one needs to investigate the LST file to find the messages from the presolve processor to see what happened. Also one may need to suppress the presolve using a solver options file.

12.1.4.2.3 No feasible continuous solution

Presolves can also cause unusual behavior when there is no feasible solution to the constraints. A linear programming problem (**presol3.gms**) was tried which did not have a feasible integer solution.

```
variables z;
positive variables y1,y2;
equations r1,r2,r3,r4;
   r1.. z=e=y1+y2;
   r2.. y1=g=1.10;
   r3.. y2=g=0.10;
   r4.. y1+y2=l=1;
model badpresol /all/
solve badpresol using lp maximizing z;
```

CPLEX, and OSL had experiences roughly like the following

```
SOLVE
                           SUMMARY
           badpresol
    MODEL
                              OBJECTIVE z
    TYPE
           _{
m LP}
                              DIRECTION MAXIMIZE
    SOLVER CPLEX
                              FROM LINE 15
**** MODEL STATUS 1 NORMAL COMPLETION
                    19 INFEASIBLE - NO SOLUTION
RESOURCE USAGE, LIMIT
                             0.060
                                       1000.000
ITERATION COUNT, LIMIT
                             n
                                      10000
```

```
GAMS/CPLEX Mar 21, 2001 WIN.CP.NA 20.0 019.019.039.WAT For CPLEX 7.0 CPLEX 7.0.0, GAMS Link 19

Unable to open options file: C:\GAMS\GAMSPDF\CPLEX.OPT.

Unable to process options file.

Presolve found the problem infeasible or unbounded.
```

and did not return a solution report. The other solvers tried (XA and XPRESS) turned off the presolve and gave back a report with some information on where the infeasibility exists.

12.1.4.3 Solver specific limits

Many solvers contain internal limits that may be exceeded and cause a LST file report of an execution errors. These are fixed by using the option commands above or a solver specific option file. Generally the LST file will tell one what options to employ. The solver manuals distributed with GAMS give the types of options that can be specified for each solver. For example to relax the MINOS major iteration limit the user should employ the file minos.opt containing the line

```
Major iterations 1000
```

or some other appropriate value.

12.1.5 Basing conditionals on number of errors

One may set up a procedure to do certain things in a job depending on the number of execution errors encountered. This is done using the function execerror. In particular one could use GAMS code as follows (executcl.gms)

```
result(elements)=data1(elements)**2.1/datadiv(elements);
display result;
*cause z to be undefined
scalar z;
z=1/0;
if(execerror gt 0,
    result(elements)$(result(elements) = z)=0;);
display result;
```

which removes the execution errors from the result array.

12.1.6 Clearing error conditions

One may also use the function Execerror to reset the count of the number of execution errors. Typically one would choose to set this to zero so GAMS terminates normally. This is done as follows (executcl2.gms)

```
execerror=0;
```

which causes GAMS to terminate with a normal completion message as opposed to a error code (see **executcl.gms**).

12.2 Scaling GAMS Models

Model solutions within GAMS frequently require manipulation of large matrices and many computations. The heart of most solvers includes a many numerical procedures such as a sparse matrix inverter and sets of convergence and infeasibility tolerances. Numerical problems often arise within such procedures. Poorly scaled models can cause excessive time to be taken in solving or can cause the solver to fail. GAMS can assist the user in scaling as discussed here.

Basics
Theory of scaling
Simultaneous equation and variable scaling
Scaling of GAMS models
Using GAMS scaling assistance
Effect of scaling on GAMS output
How do you know how much to scale?
A caution when scaling – runaway cases
User defined data scaling
Nonlinear scaling

12.2.1 Basics

Scaling efforts involve attempts to reduce the disparity between the coefficient magnitudes in the model including in the nonlinear variable gradients. Scaling endeavors in general try to reduce the disparity between the coefficients including the nonlinear term gradients so that the absolute value of their magnitude is centered on one and differs by no more than a multiplicative factor of no more than 1000 to 10000. Generally a well scaled model would exhibit the characteristics that

- " Solution level values for the variables fall into a range around 1, e.g. from 0.01 to 100.
- " Solution values of the nonzero constraint marginals exhibit absolute values falling into a range around 1, e.g. ranging in absolute value from 0.01 to 100.
- " Derivatives of nonlinear terms (Jacobian elements) in the model equations fall in absolute value around 1, e.g. ranging in absolute value from 0.01 to 100 both at the starting values and at the optimal solution.
- " Constants in the model equations exhibit absolute values around 1, e.g. ranging in absolute value from 0.01 to 100.

To achieve such ranges the model needs to be manipulated numerically by changing the units of the variables and equations. GAMS users can employ three mechanisms that will cause such manipulations (commonly called scaling) to explicitly or implicitly occur

- " Allow the solvers attached to GAMS to scale the problem
- " Cause GAMS to scale using built-in scaling features
- " Prescale the input data.

Solver scaling should always be done and does not require active participation by the user, but is not always sufficient. You can always do better because you understand the problem. In short, **Context is king**.

GAMS supported, user defined model scaling should be used on numerically difficult problems. You should also scale your data into sensible units.

12.2.2 Theory of scaling

Lets consider scaling theoretically. Given the LP problem

Scaling a variable Scaling equations

12.2.2.1 Scaling a variable

Suppose I wish alter the units of a variable like X_1 (e.g. changing it from kilograms to metric tons, requires multiplying all coefficients for X_1 by 1000). Thus, I substitute X_1 ' which is X_1 divided by the scaling factor (X_1/SC_1) . I also adjust the a_{11} 's and c_1 such that they are multiplied by the scaling factor

$$a_{i1}' = SC_1 * a_{i1}$$
 $c_1' = SC_1 * c_1$

and the problem becomes

Notes:

- " The solutions to the problems before and after scaling are mathematically related. http://agecon2.tamu.edu/people/faculty/mccarl-bruce/mccspr/new17.pdf 1 and Spreen show that such scaling divides the optimal variable value by the scaling factor and multiplies the reduced cost or variable marginal by that factor.
- Note in doing such scaling that all coefficients for a variable have a common denominator in terms of units (resource use per unit of X_1) both before and after scaling, so every coefficient associated with X_1 needs to be multiplied by the same scaling factor to preserve denominator homogeneity of units.

12.2.2.2 Scaling equations

Scaling can also be done on equations. It again involves altering the units of model elements. For example, one might change the units of an equation from say acres to 1000 acres. To do that you would divide all associated coefficients by one thousand. In general equation scaling involves dividing

very equation coefficient by the scaling factor (SR₄) as follows:

where SR₄ is a positive equation scaling factor.

Notes:

- " The solutions to the problem before and after scaling have a mathematical relationship. http://agecon2.tamu.edu/people/faculty/mccarl-bruce/mccspr/new17.pdf show that such scaling divides the optimal slack variable (or equivalently equation level) by the scaling factor and multiplies the optimal shadow price or equation marginal by that scaling factor.
- " All coefficients for an equation have a common numerator (row resource units per variable unit) both before and after scaling, so every coefficient associated with the equation needs to be divided by the same scaling factor to maintain homogeneity of the numerator units in the equation.

12.2.3 Simultaneous equation and variable scaling

Reductions in numerical disparity across the coefficients are made when equations and variables are simultaneously scaled. If I scale all variables multiplying coefficients by SC_j , all rows dividing coefficients by SR_i and the objective dividing coefficients by SO then I get the following table from McCarl and Spreen applies. In the resultant problem the coefficients after scaling are given by the formulae

$$c'_{j} = c_{j} \times \frac{SC_{j}}{SO}, \quad a'_{ij} = a_{ij} \times \frac{SC_{j}}{SR_{i}}, \quad b'_{i} = \frac{b_{i}}{SR_{i}}$$

and the relationships between solution items before and after scaling is given by

Item	Symbol Before Scaling	Symbol After Scaling	Unscaled Value in Terms of Scaled Value	Scaled Value in Terms of Unscaled Value
Variable levels	X _j	X _j '	$X_j = X_j^* SC_j$	$X_{j}' = X_{j} /SC_{j}$
Slacks/equation levels	S _i	S _i '	$S_i = S_i'*SR_i$	$S_i' = S_i / SR_i$
Reduced costs/ variable marginals	z _j - c _j	z _j '- c _j '	$z_{j} - c_{j} = (z_{j} - c_{j}) *$ (SO/SC_{j})	$z_{j} '- c_{j} ' = (z_{j} - c_{j}) / (SO/SC_{j})$
Shadow prices/equation marginals	U _i	U _i '	$U_i = U_i' * (SO/SR_i)$	$U_i = U_i / (SO/SR_i)$
Obj.Function vlue	Z	Z'	Z = Z' * SO	Z'= Z/ SO

Fortunately, GAMS and the GAMS solvers do this for us adjusting all solutions so they look as if they were never scaled. But this table does show the solutions are equivalent only differing by multiples of the scaling factors.

Example of scaling

12.2.3.1 Example of scaling

Suppose I have the problem below

To solve this problem I would not ordinarily use scaling, but the problem provides a vehicle to illustrate scaling procedures and consequences. The biggest numbers in the problem within the constraint matrix are in the first third and fourth constraint equations. Thus, suppose I convert the units of the first constraint by dividing all coefficients by 10000 and since it appears X_1 is in the same units convert the units of X_1 to 10000's of items by multiplying all coefficients under it by 10000. Simultaneously, I will divide all coefficients in the third constraint equation by 1000 and in the fourth by 50. The resultant model is

Now suppose I divide all coefficients in the X_4 column by 50 and all coefficients in the objective function by 10000. The final scaled problem then becomes

The disparity in numbers is now much less and this is what I try to achieve in scaling. Furthermore when I solve the problem now in numerically simpler form I can reconstruct the solution to the original problem by simply multiplying and dividing solution items by the scaling factors using the above table.

12.2.4 Scaling of GAMS models

While the above theory tells how scaling works in the abstract, it is another matter as to how one goes about employing scaling in a GAMS exercise. Here I cover scaling by solvers, and users.

Scaling in GAMS solvers

12.2.4.1 Scaling in GAMS solvers

Most of the solvers GAMS uses when a SOLVE statement is executed will automatically scale problems and will transform the solution back to the unscaled one. Thus users usually gain the benefits of a scaling exercise without having to do anything.

- " Solver based scaling is implemented where the solver determines the scaling factors. For example, equations may be divided through by the absolute value of the average coefficient in that equation. Similarly, variables are divided through by numbers derived from the absolute values of the average coefficient in their column. Such mechanical scaling is done iteratively for a number of passes alternating between variable and equation scaling.
- " In turn the solvers automatically construct the unscaled solution using procedures like those in the table above so solver scaling is transparent to the user.
- " Generally the user can do a better job than the solver in scaling due to an understanding of the model structure.

- " Solver scaling can usually be suppressed through the solver options file. But this should not be done.
- Some solvers contain additional scaling procedures that are activated through the options file. Important optional scaling features are resident in MINOS as the example <u>nlpscale.gms</u> exploits.

```
MODEL nation /ALL/;
nation.optfile=1;
SOLVE nation USING NLP MAXIMIZING csps;
minos.opt
superbasics 100
scale nonlinear variables
optimality tolerance 0.0000000001
```

12.2.5 Using GAMS scaling assistance

Generally the user can do a better job than the solver in scaling due to understanding of the model structure. GAMS also allow user controlled model scaling that can be employed to improve over solver based scaling. This procedure allows the user to specify scaling factors that are used to both alter the units in the model at hand resulting in a better-scaled model and descale the results. The procedure accepts a scale factor, both for variables and equations.

The syntax to enter such commands for variables and equations is:

```
variablename.scale(setdependency)=k1;
equationname.scale(setdependency)=k2;
```

where

variablename is the name of a problem variable; equationname is the name of a problem equation; scale is a variable or equation attribute

setdependency are the associated set elements; and

k1 is a number or expression giving a number that will multiply all coefficients associated with the named variable

k2 is a number or expression giving a number that will divide all coefficients associated with the named equation

Scaling is turned off by default. Setting the model attribute modelname.scaleopt to 1 activates the scaling feature.

```
modelname.scaleopt=1;
```

where modelname is that named used in the model and solve statements.

The scaling statements that would be used in a GAMS program of the scaling example discussed above are (scale.gms)

```
scalemod.scaleopt=1;
obj.scale=10000;
z.scale=obj.scale;
avail.scale("r1")=10000;
x.scale("x1")= avail.scale("r1");
```

```
avail.scale("r3")=1000;
avail.scale("r4")=50;
x.scale("x4")=1/50;
```

In turn, GAMS would automatically scale the model and would present the results after reverse scaling to recover the original solution.

More generally in a model with variables named PRODUCTION and SALES along with equations named RESOURCES and PRODBAL one could introduce the scaling statements

```
modelname.scaleopt=1;
SCALFACTOR(ITEMS)=50;
SCALFACTOR("CARS")=100;
PRODUCTION.SCALE (ITEMS) = 1000;
SALES.SCALE (PRODUCTS) = 2000;
RESOURCES.SCALE (TYPES,OTHERSET) = SCALFACTOR(ITEMS);
PRODBAL.SCALE ("CARS") = 50;
```

much as in the manner of defining upper or lower bounds.

Note here I can set scales using set indexing as in normal GAMS calculations.

Why should you scale?

12.2.5.1 Why should you scale?

The argument was made above that you know more about model structure and therefore should be able to beat the solvers in scaling. In most cases the user can do simultaneous scaling of multiple rows and columns that can greatly narrow coefficient disparity. To see why lets return to the example,

In this model the variable X_1 is a sale variable that disposes of the products produced by X_2 and X_3 as added up in the first constraint. Thus, to preserve integrity of units, I scale X_1 and the first equation by the same factor.

This problem knowledge gives us a leg up and is why the user can usually do better. However solver-scaling procedures should also be used so to get the benefit of double scaling.

12.2.6 Effect of scaling on GAMS output

GAMS automatically descales all solution information so scaling does not affect the solution output. However, the LIMROW/LIMCOL output from GAMS displays the elements after scaling and an option in GAMSCHK controls whether the data displayed are before or after scaling. The GAMSCHK DISPLAYCR, MATCHIT, BLOCKPIC and BLOCKLIST ordinarily print out information on an after scaling basis but POSTOPT is on a before scaling basis.

12.2.7 How do you know how much to scale?

In scaling the goal should be to reduce the coefficient absolute value range as discussed above so all numbers in the constraint matrix of the model are between 0.1 and 100. (Note that models with more disparate coefficients will work.) The steps to scaling I recommend follow

- I. Examine the model first on a block-by-block basis where a block is all the set cases associated with each variable declared in the VARIABLES statements and each case for each equation declared in the EQUATIONS statements. For each block discover variables and/or constraints with absolute value maximum or minimum coefficients significantly departing from one. You can use LIMROW and LIMCOL but this is not very efficient. Use of GAMSCHK BLOCKPIC and BLOCKLIST is generally more efficient.
- II. Develop positive scaling factors for the blocks that when employed will alter median coefficients to one concentrating on either variables or equations but ordinarily not both.
 - ¶ For example, when all coefficients associated with a variable block exceed an absolute value of one (e.g. 5 to 50), then enter a variable scale factor to divide all coefficients so the median is close to one (e.g. 25).
 - ¶ Simultaneously use problem knowledge to scale associated variable and/or equation blocks that should be in same units if at all possible (e.g. if you are scaling water available then scale the water sales variables by the same amount). If you don't use such knowledge you will not do any better than the solver.
- III. Tell GAMS to scale with those factors.
- IV. Examine the block scaling characteristics after scaling. If there are items with high or low scaling across entire blocks then iteratively work over the variables and equations until the coefficients converge in value. If the block scaling is all centered on one then proceed to individual variable and equation scaling. Here use the same steps as above employing LIMROW and LIMCOL, or GAMSCHK MATCHIT, PICTURE or DISPLAYCR to obtain data on model item scaling characteristics.

scalegck.gms provides an example.

12.2.8 A caution when scaling – runaway cases

A warning is in order when scaling of multidimensional variables and equations. Assume variable X(I,J,K,L,M,N) only appears in the model for a few of the possible simultaneous cases of I,J,K,L,M and N but that each of these sets has 10 elements. Naively entering the expression,

```
X.SCALE(I,J,K,L,M,N) = 100;
```

would attempt to put 1 million scaling factors into memory and could cause a computer memory overflow. One needs to be careful to only scale the variables that appear in the model. This is discussed further in the Memory and Speed chapters.

12.2.9 User defined data scaling

There is yet one other form of scaling that I recommend. Users can define their input data in a fashion that scales the model data and the answer. In particular, one should try to develop units for the input data so that the largest value expected for decision variables and shadow prices is under a million and in the thousands if possible.

Carefully consider the units for your data. For example, in US agriculture about 325 million acres are cropped and there is a 9-10 billion bushel corn crop. Thus in setting up production data I could enter land in 1000's of acres and all other resources in 1000's of units. I might also treat the corn crop in millions of bushels. The data will be simultaneously scaled so with resource endowments in 1000's then corn yields are divided by 1000. The net affect then is a corn production variable in the units of millions. Consumption statistics would need to be scaled accordingly. Money units can also be in say millions or billions of dollars.

Such data scaling generally greatly reduces the disparity of coefficients in the model.

12.2.10 Nonlinear scaling

Nonlinear terms merit special scaling efforts. Drud, in his <u>CONOPT</u> implementation, pays particular attention to scaling diagnostics. His recommendations for scaling are essentially those <u>above</u> and he also emphasizes scaling the model so that the gradients of all nonlinear terms so exhibit absolute values close to one at the starting point and at optimality.

Thus, in nonlinear models scaling should be done so that the absolute value of the nonlinear terms as reported back by GAMS LIMROW/LIMCOL and GAMSCHK are close to one.

Several actions are then in order

- " One needs to use a starting point as close to the optimal solution point as possible.
- " Use solver scaling. MINOS5, and CONOPT2 have special options controlling whether nonlinear scaling is done. CONOPT3 does default scaling.
- " If you are having problems then scale the model using the user defined GAMS scaling options. I have worked with cases where MINOS5 would not solve the model unless user defined scaling was done.

12.3 Small to Large: Aid in Development and Debugging

Many GAMS users are overly impressed with how easily GAMS handles large models. PC based GAMS can be used with tens of thousands of variables and equations. Modelers often feel such a facility means they should always work on the full model. The result is often a large, sometimes extremely large, model in the early stages of model development. Debugging such large formulations is not easy.

The algebraic modeling style employed in GAMS is inherently expandable. This offers interesting possibilities in terms of the strategy that may be employed for model development and debugging which are discussed herein.

Basics
Essence of the small to large approach
Steps for working from small to large
Making small parts of large models

12.3.1 Basics

By its very nature the set based algebraic modeling style embodied in GAMS is expandable. One may employ the exact same algebra on different sized data sets.

Expandability in an example

12.3.1.1 Expandability in an example

Consider the basic transportation model (<u>transml.gms</u>) as follows where the <u>set and parameter names</u> are in brown, the data are in magenta and the model in blue.

```
SETS PLANT
               PLANT LOCATIONS /NEWYORK , CHICAGO , LOSANGLS /
 MARKET
          DEMAND MARKETS
                                     HOUSTON, MINEPLIS, PORTLAND/
                           /MIAMI,
PARAMETERS
             SUPPLY(PLANT) QUANTITY AVAILABLE AT EACH PLANT
       /NEWYORK
                  100, CHICAGO
                                  275, LOSANGLS
       DEMAND (MARKET)
                        QUANTITY REQUIRED BY DEMAND MARKET
       /MIAMI 100, HOUSTON 90, MINEPLIS 120, PORTLAND 90/;9
TARLE.
        DISTANCE(PLANT, MARKET)
                                 DISTANCE FROM EACH PLANT TO EACH MARKET
                    MIAMI HOUSTON MINEPLIS
                                                 PORTLAND
        NEWYORK
                     1300
                              1800
                                          1100
                                                     3600
        CHICAGO
                     2200
                              1300
                                          700
                                                     2900
                     3700
        LOSANGLS
                              2400
                                          2500
                                                     1100
PARAMETER COST(PLANT, MARKET)
                                CALCULATED COST OF MOVING GOODS;
          COST(PLANT,MARKET) = 50 + 1 * DISTANCE(PLANT,MARKET);
POSITIVE VARIABLES
        SHIPMENTS(PLANT, MARKET) AMOUNT SHIPPED OVER A TRANSPORT ROUTE;
VARIABLES TCOST
                                TOTAL COST OF SHIPPING OVER ALL ROUTES;
EQUATIONS TCOSTEQ
                                TOTAL COST ACCOUNTING EQUATION
          SUPPLYEQ (PLANT)
                                LIMIT ON SUPPLY AVAILABLE AT A PLANT
                                MINIMUM REQUIREMENT AT A DEMAND MARKET;
          DEMANDEQ (MARKET)
TCOSTEQ.. TCOST =E=SUM((PLANT, MARKET), SHIPMENTS(PLANT, MARKET)*
                                               COST(PLANT, MARKET));
SUPPLYEQ(PLANT).. SUM(MARKET, SHIPMENTS(PLANT, MARKET)) = L = SUPPLY(PLANT);
DEMANDEQ(MARKET)..SUM(PLANT,SHIPMENTS(PLANT,MARKET))=G=DEMAND(MARKET);
MODEL TRANSPORT /ALL/;
SOLVE TRANSPORT USING LP MINIMIZING TCOST;
PARAMETER MOVEMENT(*,*) COMMODITY MOVEMENT;
MOVEMENT (PLANT, MARKET) = SHIPMENTS.L(PLANT, MARKET);
MOVEMENT("TOTAL", MARKET) = SUM(PLANT, SHIPMENTS.L(PLANT, MARKET));
MOVEMENT(PLANT, "TOTAL") = SUM(MARKET, SHIPMENTS.L(PLANT, MARKET));
MOVEMENT("TOTAL", "TOTAL") = SUM(MARKET, MOVEMENT("TOTAL", MARKET));
OPTION DECIMALS=0;
DISPLAY MOVEMENT;
```

One can make a bigger implementation of that model (<u>tranlrg.gms</u>) as follows where the set and parameter names are in brown, the data are in red and the model in blue.

SETS PLANT PLANT LOCATIONS

```
/NEWYORK , CHICAGO , LOSANGLS , BALTIMORE , WASHINGTON
              PHILADEL , LASVEGAS, RENO
                                          , SEATTLE
                                                       , BOISE/
      MARKET
               DEMAND MARKETS
                /MIAMI,
                          HOUSTON, MINEPLIS, PORTLAND, BOSTON/
PARAMETERS
             SUPPLY(PLANT) QUANTITY AVAILABLE AT EACH PLANT
                           100, CHICAGO
                                           75, LOSANGLS
                /NEWYORK
                                                           90,
                 BALTIMORE 80, WASHINGTON 70, PHILADEL
                                                           60,
                 LASVEGAS
                            40, RENO
                                           20, SEATTLE
                                                           55,
                 BOISE
                            10/
             DEMAND (MARKET)
                              QUANTITY REQUIRED BY DEMAND MARKET
                /MIAMI
                           100, HOUSTON
                                           90.
                 MINEPLIS 120, PORTLAND
                                           90,
                                                                     180/;
TABLE DISTANCE(PLANT, MARKET) DISTANCE FROM EACH PLANT TO EACH MARKET
                    MIAMI HOUSTON MINEPLIS PORTLAND BOSTON
        NEWYORK
                     1300
                              1800
                                         1100
                                                     3600
                                                              150
                              1300
                                                     2900
                                                              800
        CHICAGO
                     2200
                                          700
        LOSANGLS
                     3700
                              2400
                                         2500
                                                     1100
                                                             3800
                                         1200
                                                     3700
        BALTIMORE
                    1100
                              1600
                                                              350
                     1050
                                                               400
        WASHINGTON
                               1550
                                          1200
                                                     3700
        PHILADEL
                   1200
                              1700
                                         1150
                                                     3650
                                                              250
        LASVEGAS
                     3300
                              2100
                                         2300
                                                     1300
                                                             3600
        RENO
                     3400
                              2200
                                         2200
                                                      900
                                                             3400
        SEATTLE
                     3700
                               2500
                                          1900
                                                       250
                                                              3500
                     3500
                              2200
                                         1700
                                                      450
                                                             3300
        BOISE
                                                                       ;
                                CALCULATED COST OF MOVING GOODS:
PARAMETER COST(PLANT, MARKET)
          COST(PLANT, MARKET) = 50 + 1 * DISTANCE(PLANT, MARKET);
POSITIVE VARIABLES
        SHIPMENTS (PLANT, MARKET) AMOUNT SHIPPED OVER A TRANSPORT ROUTE;
VARIABLES TCOST
                                TOTAL COST OF SHIPPING OVER ALL ROUTES;
EQUATIONS TCOSTEQ
                                TOTAL COST ACCOUNTING EQUATION
                                LIMIT ON SUPPLY AVAILABLE AT A PLANT
          SUPPLYEQ (PLANT)
                                MINIMUM REQUIREMENT AT A DEMAND MARKET;
          DEMANDEQ(MARKET)
TCOSTEQ.. TCOST =E=SUM((PLANT, MARKET), SHIPMENTS(PLANT, MARKET)*
                                               COST(PLANT, MARKET));
SUPPLYEQ(PLANT).. SUM(MARKET, SHIPMENTS(PLANT, MARKET)) = L = SUPPLY(PLANT);
DEMANDEQ(MARKET)..SUM(PLANT,SHIPMENTS(PLANT,MARKET))=G=DEMAND(MARKET);
MODEL TRANSPORT /ALL/;
SOLVE TRANSPORT USING LP MINIMIZING TCOST;
PARAMETER MOVEMENT(*,*) COMMODITY MOVEMENT;
MOVEMENT (PLANT, MARKET) = SHIPMENTS.L(PLANT, MARKET);
MOVEMENT("TOTAL", MARKET) = SUM(PLANT, SHIPMENTS.L(PLANT, MARKET));
MOVEMENT(PLANT, "TOTAL") = SUM(MARKET, SHIPMENTS.L(PLANT, MARKET));
MOVEMENT("TOTAL", "TOTAL") = SUM(MARKET, MOVEMENT("TOTAL", MARKET));
OPTION DECIMALS=0;
DISPLAY MOVEMENT;
```

Comparing the models note the data contents differ between the small and the large models, but the set and parameter names are identical as are the model related algebraic statements.

In this case to make the larger model:

- " The supply and demand sets were expanded to their new size.
- " The supply availability and demand requirement data were expanded to cover the new supply and demand points.
- " The distance table was expanded to include the new supply and demand points.

But, the data calculation, model definition, model solution and report writing sections are identical and the general structure of the data including all set and parameter names in the data section were identical with the data contents varying.

12.3.2 Essence of the small to large approach

The small to large approach is motivated by what we did not have to do in the above example. One can develop a model with a small data set and once the structure is right it can be used without change with larger data sets. Thus we have built the last transport model algebra we ever need to!

GAMS allows the same model structure, calculations and report writing to be developed, implemented, tested and debugged using a small data set instead of having to put up with the size, cumbersomeness, and speed degradation inherent in working with the large data set. Thus, the golden rule of GAMS model development and debugging is

work from small to large

One should to the extent possible develop, debug and augment model codes using a representative, but purposefully small, data set.

The larger the model the longer everything takes. This includes solution, compilation, generation, editing etc. Generally, time expands exponentially. Often frustration will result even when one is trying to find some relatively small data problems. Using a reduced data set permits intimate examination of model structure and function. After such verification, later expand to full problem context. But now what about the argument "I can't go back to the small data set".

Using a small model is psychologically difficult to do. Once a model is developed it is tempting to use the large data set rather than simplify.

Consider one of my mistakes. I have a linked agriculture - forest sector model used to do a greenhouse gas offset studies. Once I had to make small modifications to the constraints and report writing. After each modification the full model study was rerun covering 100+ scenarios taking $2\frac{1}{2}$ days. I assured myself I didn't need to use a small model to test modifications (figuring I was a perfect modeler). Well I ended up running the $2\frac{1}{2}$ day analysis 6 times, each time fixing a bug. Finally I went back to a small model and got things right in 2 hours. Sheer laziness and arrogance (I knew the model was right - 5 times over) that led me to not initially check things out using a small model, and lengthened the project by at least ten days.

12.3.3 Steps for working from small to large.

So how is this done? Here is a step-by-step recipe.

- I. Set up a small data set representing the full model with all structural features, set names, parameters etc.
- II. Implement all data calculations, model features and report writing calculations.
- III. Exhaustively check the results of Step b.
- IV. Save the small model. Then implement a full version with the full data set. In doing this create separate files for data, calculation, model definition and report writing so size independence is

maintained. (Use include or save restart).

- V. Test the larger model. Use the small part of large model techniques below to facilitate your work.
- VI. Keep the small model alive. As additional structural features are added to the large model use it to test them.

12.3.4 Making small parts of large models

One will not always be able to do everything perfectly within the small model. One needs to judiciously develop the small data set so it has all the features of the large data set. I have found that most of the work can be done in the simpler setting.

Occasionally something happens in the full data set that I cannot reproduce in the small data set. There are almost always be peculiarities and interrelationships introduced when I go to the full data set. When I need to find a large data set only problem, I try one of the following strategies.

Save and restart to isolate problem area Strategic sub-setting Data reduction

Each of these is explained below.

Save and restart to isolate problem areas Strategic sub-setting Data reduction

12.3.4.1 Save and restart to isolate problem areas

Cases involving large data sets must be run. I work with several models that take hours to run. When I wish to add or verify code in a relatively small segment, an important strategy is to isolate it.

This permits repair and investigation without having to freshly input data, do initial calculations and solve. I do this using save and restart files. Consider the following example.

```
rem GAMS ALLOFIT.gms pw=80 s=.\t\save1
rem GAMS ASMMODEL.gms pw=80 r=.\t\save1 s=.\t\save2
rem GAMS ASMSOLVF.gms r=.\t\save2 s=.\t\save3
GAMS ASMREPT.gms pw=80 r=.\t\save3
```

The last command in the sequence involving <u>asmrept.gms</u> is executing report writer code. When I wish to make changes in the report writer code I often will run it by itself from the saved files or will even just run a smaller file containing the few instructions I wish to focus on.

12.3.4.2 Strategic sub-setting

When using full data sets in debugging or development, we usually narrowing focus to a few items and use subsets to facilitate this in an exercise I call strategic subsetting.

Consider modification of <u>tranlrg.gms</u> renaming overall sets plants and markets and introducing subsets plant and market (<u>transtrt.gms</u>). All tables, parameters, variables and equations are defined with supersets but model and calculations are defined in a subset.

```
SETS PLANTS PLANT LOCATIONS /NEWYORK , CHICAGO , LOSANGLS , BALTIMORE , WASHING
                                 PHILADEL , LASVEGAS, RENO
                                                                 , SEATTLE
                                                                             , BOIS
      MARKETS
                DEMAND MARKETS
                                 /MIAMI,
                                           HOUSTON, MINEPLIS, PORTLAND, BOSTON/
set plant (plants) a possibly reduced set of plants
                /newyork,chicago,losangls/
                       a possible reduced set of DEMAND MARKETS
    market (MARKETs)
                /MIAMI,
                          HOUSTON/;
* plant (plants)=yes ;market(markets)=yes;
             SUPPLY (PLANTS)
PARAMETERS
                              QUANTITY AVAILABLE AT EACH PLANT
                100, CHICAGO
                                 75, LOSANGLS
     /NEWYORK
                                                90,
      BALTIMORE 80, WASHINGTON 70, PHILADEL
                                                60.
                 40, RENO
                                 20, SEATTLE
                                                55, BOISE
                                                                10/
      LASVEGAS
                   QUANTITY REQUIRED BY DEMAND MARKET
DEMAND (MARKETs)
        /MIAMI 100, HOUSTON
                                90, MINEPLIS 120, PORTLAND
                                                                              180/
                                                                90, BOSTON
TABLE DISTANCE (PLANTS, MARKETS) DISTANCE FROM EACH PLANT TO EACH MARKET
                    MIAMI
                            HOUSTON
                                      MINEPLIS
                                                  PORTLAND BOSTON
        NEWYORK
                     1300
                              1800
                                          1100
                                                     3600
                                                              150
                     2200
                                           700
                                                              800
        CHICAGO
                              1300
                                                     2900
        LOSANGLS
                     3700
                              2400
                                          2500
                                                     1100
                                                             3800
        BALTIMORE
                     1100
                              1600
                                          1200
                                                     3700
                                                              350
        RENO
                     3400
                              2200
                                          2200
                                                      900
                                                              3400
        SEATTLE
                     3700
                              2500
                                          1900
                                                      250
                                                             3500
        BOISE
                     3500
                              2200
                                          1700
                                                      450
                                                             3300
                                                                        ;
PARAMETER COST(PLANTS, MARKETS)
                                  CALCULATED COST OF MOVING GOODS;
          COST (PLANT, MARKET) = 50 + 1 * DISTANCE (PLANT, MARKET);
POSITIVE VARIABLES
                      SHIPMENTS (PLANTS, MARKETS) AMOUNT SHIPPED OVER A ROUTE;
VARIABLES TCOST
                                 TOTAL COST OF SHIPPING OVER ALL ROUTES;
EQUATIONS TCOSTEO
                                 TOTAL COST ACCOUNTING EQUATION
          SUPPLYEQ (PLANTS)
                                 LIMIT ON SUPPLY AVAILABLE AT A PLANT
          DEMANDEQ (MARKETs)
                                 MINIMUM REQUIREMENT AT A DEMAND MARKET;
TCOSTEQ.. TCOST =E=SUM((PLANT, MARKET),
                   SHIPMENTS(PLANT, MARKET) * COST (PLANT, MARKET));
SUPPLYEQ (PLANT).. SUM(MARKET, SHIPMENTS(PLANT, MARKET))=L=SUPPLY(PLANT);
DEMANDEQ (MARKET)..SUM(PLANT,SHIPMENTS(PLANT,MARKET))=G=DEMAND(MARKET);
MODEL TRANSPORT /ALL/;
SOLVE TRANSPORT USING LP MINIMIZING TCOST;
```

In turn altering the lines defining the plant and market subsets as follows would alter problem from the restricted problem back to the full model.

Furthermore, since the plant and market sets are now calculated items this could be done anywhere. Thus, if one were employing code isolation one could further narrow the things being examined using

strategic sub setting.

Strategic sub setting has proven to be an effective way of maintaining a small data set with little effort. All one really does is pick elements from the full set that are representative for model development and debugging.

12.3.4.3 Data reduction

Another variant of the problem reduction strategy is to exploit the fact that GAMS skips cases where data items are zero. Thus data can be temporarily removed from data set by setting items to zero. Consider the following example (tranzer.gms)

```
set origin /o1*o100/
    destinat /d1*d100/;
parameter distance(origin,destinat);
distance(origin,destinat)=120+50*ord(destinat)-10*ord(origin);
set smallorig(origin) small set of origins for testing /o4,o47,o91/
    smalldest(destinat) small set of destinations /d3,d44,d99/;
distance(origin,destinat)
    $(not (smallorig(origin) and smalldest(destinat)))=0;
parameter cost(origin,destinat);
Cost(origin,destinat)$distance(origin,destinat)
    =3+2*distance(origin,destinat);
display cost,distance;
```

Here we have zeroed most of the distances and if the rest of model were conditioned on nonzero transportation costs, then this would greatly reduce model size. This also illustrates strategic subsetting.

12.4 Speeding up GAMS

Program execution time and memory usage is often a function of the GAMS implementation, which can be changed without substantively altering the results of the program. I have seen alteration of a few statements cause huge efficiency gains to be achieved. For example, I have seen reductions in execution time from 30 minutes to 15 seconds achieved by rewriting a small amount of GAMS code without changing results. Here I cover

Diagnosis whether and where there is a problem

Causality features of GAMS that cause time problems to occur manipulation of the GAMS code to repair the problem.

I limit coverage to the speed of execution within GAMS not covering manipulations to reduce time usage within a solver called by GAMS.

<u>Basics</u>

Finding where excessive time is being used Why programs can be slow and their repair Trading memory for time
Other speed ups

12.4.1 Basics

GAMS can take a lot of time in computations and model setup. When confronted with a program that takes a long time, ask yourself some questions:

- " Does the program take more time than you feel it should?
- " During execution does the screen show execution of one line number for a long time?
- " Is the procedure used often enough that efficiency is a concern?

If the answer to any of these questions is yes, then further investigation is in order to see whether there are poorly executing portions of the program.

12.4.2 Finding where excessive time is being used

The best strategy for discovering causes of slow execution and eliminating the problem is a mixture of problem reduction and the techniques below. The problem reduction strategy will not be discussed here (see the <u>Small to Large</u> chapter). Beyond that the strategies one can used involve

- " Tracking program execution through screen watching and LOG file / process window contents examination.
- " Tracking program execution characteristics through profile and profiletol usage.
- " Finding problems within large slow statements by searching and code isolation.
- " Finding problems when GAMS goes on forever and you cannot wait for the profile by searching and code isolation.

Screen watching and LOG file examination Profile

12.4.2.1 Screen watching and LOG file examination

One can carefully watch the screen or IDE process window (LOG file) report during execution. In that display, GAMS reports the line number that it is executing. If the program pauses on a line number for a moderately long time, then one would look at that line as a cause of slow execution (reasons why a statement may be slow are discussed below).

Example:

When I run <u>gamsslow.gms</u>, the diligent screen watcher may see that the line reporting pauses longest on statements 29,30,31,32 but I really can't on my computer.

Notes:

Screen watching and or LOG file examination are not good problem detection techniques for two reasons.

- " Staring at the screen for long time periods may not be effective and one may miss certain statements, may identify statements improperly or get distracted and have to redo the approach repeatedly.
- GAMS line reporting is misleading when loops, if and other control structure statements are being executed. For example in running gamsloop2.gms the statements within the LOOP are all reported as if they were at the line number of the loop statement -28 in this case. Individual calculations in the loop are not reported to the screen i.e. lines 29-31. Thus through screen watching, one would not get any indication other than the loop is taking a lot of time and would not know where within the loop to look. The same thing happens within if statements and other GAMS control structures.

12.4.2.2 Profile

GAMS users can cause the output to contain information on statement execution time and associated memory usage by employing profile. Profile is invoked using an option or a command line parameter as I discuss <u>below</u>. When profile is activated in a model, the LST file contains profiling lines. These lines are collected and reproduced below for a run of the <u>gamsslow.gms</u> model.

	13 ASSIC	GNMENT x	0.090	0.090 S	SECS 5.7	Mb	172800
	15 ASSIC	GNMENT z	0.520	0.610 8	ECS 9.9	Mb	172800
	17 ASSIC	GNMENT y	0.561	1.171 S	ECS 9.9	Mb	
	29 ASSIG	GNMENT slow	0.000	1.171 S	ECS 9.9	Mb	
	30 SOLVE	E INIT slow	0.000	1.171 S	ECS 9.9	Mb	
	24 EQUAT	TION objeq	1.142	2.313 8	ECS 10.5	Mb	1
	25 EQUAT	TION R	0.861	3.174 S	ECS 17.8	Mb	1200
	26 EQUAT	rion q	1.142	4.316 8	ECS 18.3	Mb	1440
	30 SOLVE	E FINI slow	0.120	4.436 8	ECS 18.3	Mb	
	1	EXEC-INI	T 0.000	0.000 8	SECS 9.2	Mb	
solve appeared here							
	30 SOLVE	E READ slow	0.010	0.010 8	ECS 9.7	Mb	
	32 ASSIG	GNMENT sumofva	r 0.701	0.711 S	ECS 10.5	Mb	

The columns of this report are:

- " A demarking string ---- flagging this line. The line also contains the text string SECS (which is usually the better thing to search for).
- "GAMS statement number of the instruction being profiled.
- " The item name of the GAMS symbol being worked on.
- " The execution time of each statement.
- " Cumulative program execution time.
- " Current memory use.
- " The number of cases for which the statement is executed (if the cases exceed one).

Note

- " As of version 23.1 when Profile is used a summary report of the ten slowest execution steps will be written to the log and listing files.
- " The timing on slow data definitions and gdx loads during compilation is profiled as well.

12.4.2.2.1 Use of profile to find slow statements

Now lets look at what the profile reveals.

 13 ASSIGNMENT x	0.090	0.090 SECS	5.7 Mb	172800
 15 ASSIGNMENT z	0.520	0.610 SECS	9.9 Mb	172800
 17 ASSIGNMENT y	0.561	1.171 SECS	9.9 Mb	
 29 ASSIGNMENT slow	0.000	1.171 SECS	9.9 Mb	

```
30 SOLVE INIT slow
                                      0.000
                                                1.171 SECS
                                                               9.9 Mb
         24 EQUATION
                                      1.142
                                                2.313 SECS
                                                              10.5 Mb
                                                                           1
                       objeq
         25 EQUATION
                                      0.861
                                                3.174 SECS
                                                              17.8 Mb
                                                                        1200
         26 EQUATION
                                      1.142
                                                4.316 SECS
                                                              18.3 Mb
                                                                        1440
                       a
         30 SOLVE FINI slow
                                      0.120
                                                4.436 SECS
                                                              18.3 Mb
          1
                      EXEC-INIT
                                      0.000
                                                0.000 SECS
                                                               9.2 Mb
solve appeared here
         30 SOLVE READ slow
                                      0.010
                                                0.010 SECS
                                                               9.7 Mb
         32 ASSIGNMENT sumofvar
                                      0.701
                                                0.711 SECS
                                                              10.5 Mb
```

Note the red lines identify the statements by number and symbol where large execution times are encountered (i.e., statements 15,17, 24, 25, 26, and 30). In turn, one can examine those statements to see if they can be reworked for faster execution. Reasons why statements may be slow are discussed below.

12.4.2.2.1.1 Invoking profile

Profile may be invoked in a number of different ways.

On the GAMS command line
In the IDE GAMS parameters box
As an internal option

Profile is a valid command line option and may be set as follows

GAMS MYMODEL PROFILE = 1 DOS
GAMS MYMODEL -PROFILE 2 UNIX

One can enter the command line option in the <u>IDE parameters box</u>.



One can place an option statement into the program as follows:

OPTION PROFILE=3;

12.4.2.2.1.2 What should the number be

On entering profile it is set equal to a number

i.e.

option profile=1 **or** option profile=3

The use of higher numbers causes GAMS to carry out profiling within control structures such as loop,

if, repeat, for and when. The number tells how deep within the control structures to go.

If profile is set to

- 1 GAMS reports statement timing and memory use at the control statement level without details on statements within control structures.
- 2 GAMS includes output on statement timing and memory use for all statements that are not within control statements plus the first level of statements within control structures.
- 3 GAMS includes profile reports on statement timing and memory use for all statements that are not within control statements and on statements nested within a second level of control statements (i.e. loops or ifs within loops).

gamsloop.gms provides an example. Note profile can have values of 4 and above.

12.4.2.2.1.3 Limiting profile output: Profiletol

Profile can generate a tremendous amount of output, much of which is not informative. The above profile reports show several statements reported for which there is not meaningful execution time. One can suppress this information by using a tolerance on the minimum amount of execution time in seconds that a statement must use to be reported.

```
OPTION PROFILETOL = 0.5;

Or

OPTION PROFILETOL = 2;

Or

OPTION PROFILETOL = 10;
```

In bigger models the latter would cause reporting of statements that took 2 or 10 or more seconds of execution time. Bigger numbers yet can be used.

12.4.2.2.2 Isolating terms in slow statements

Sometimes one runs profile and finds that the time problem is inside a tremendously long statement. For example, I have been known to regularly run models where the objective function and some report calculation lines are well over 800 lines long containing 40 or so added terms. Finding a timing problem in such a long statement still leaves me with the question of where is the problem. In such cases I often temporarily deactivate part of the code using the comment inserting syntax \$Ontext/\$Offtext and *'s.

Namely, if a multi-term piece of code spanning lines 1182 to 1294 is slow, one could would re-execute the code, but split the term so say lines 1240 to 1294 are deactivated (surrounding them with an \$Ontext - \$Offtext sequence). Then, if the remaining lines still use the bulk of the time, I would deactivate further code until the code deactivation greatly reduced the time use. I would then know that the last section put into the text status contained the slow executing code. I would in turn selectively activate more code until the exact problematic portion is identified. Naturally after finding and fixing my timing problem I would reactivate all of the temporarily commented out code.

12.4.2.2.3 It takes too long - searching

Sometimes code executes too slow to wait or to put in profile and get the output (i.e. it runs for 3 hours and shows no signs of abating). But if I abort the job the operating system buffer handing procedures generally cause loss of the last few lines of profile information when the job was aborted. So how do I find the problem? The answer is I use

The problem reduction strategies in the small to large chapter

or

Search using code deactivation and isolation

The former involves the modeling simplification strategies discussed in the <u>small to large</u> chapter along with the profile and memory dump techniques discussed above with the and will not be elaborated on here. The latter merits discussion.

When I have code that just won't work fast enough to wait, I can engage in a **quest for the last good statement**. This can be done by using code deactivation by <u>commenting out</u> statements using

\$Ontext/\$Offtext to temporarily make comments of active statements Making individual lines into comments using *

In turn, I would successively deactivate more and more statements until the performance changes with the job terminating appropriately. I would then slowly activate members of the last code statements deactivated until the code performance got worse again. Then by iteratively activating and deactivating I can isolate the exact problematic terms. I may also use <u>save restart</u> to speed this up by saving the results up until a known good spot and just executing the suspect statements.

12.4.3 Why programs can be slow and their repair

There are three big reasons a program may be slow. These are

Set addressing and references Considering unnecessary cases Post solution report writing computations

I discuss each below, but before beginning I wish to note that the material below is not only useful for the repair of specific models. Namely, by employing the efficiency enhancing practices discussed herein in standard GAMS modeling, one can improve the effectiveness of any GAMS programs to which these techniques are applied. For example, the section on set addressing will reveal conventions that should be used in all GAMS programming yielding efficiency gains without the need for model efficiency investigations.

<u>Set addressing and references</u> <u>Avoiding considering unnecessary cases</u>

12.4.3.1 Set addressing and references

GAMS employs a sparse matrix data storage scheme. A parameter like X(A,B,C) is stored in the order

```
al bl cl
al bl c2
...
al bl cm
al b2 cl
...
al b2 cm
...
al bn cm
```

```
a2 b1 c1 ... ak bn cm
```

Note the entries are stored internally in systematic order with the last entry varied the fastest then the second then the first. GAMS withdraws entries from memory fastest if they are referenced in the order most consistent with the storage order. As a consequence the calculation specification

```
Y(a,b,c)=X(a,b,c);
is faster than
Y(a,b,c)=X(b,c,a).
```

Referencing in a manner inconsistent with the storage order slows things down. One should arrange set reference order so that across calculations, equation definitions etc, the sets are always referenced in the same order. We then arrive at speed tip number one. To increase speed modelers should endeavor to arrange definitions, calculations, sums, and equation references to sets in a consistent order. Consider the example (gamsslow.gms versus gamsfast.gms)

```
parameter x(e,d,c,b,a);
X(e,d,c,b,a)=10;
parameter z(a,b,c,d,e);
z(a,b,c,d,e)=x(e,d,c,b,a);
parameter y;
                 Y=sum ((a,b,c,d,e),z(a,b,c,d,e)*x(e,d,c,b,a));
variables obj
Positive variables var(e,b,a);
equations objeq
          R(b,c,d)
          q(a,b,c);
objeq.. obj=e=sum((a,b,c,d,e),z(a,b,c,d,e)*x(e,d,c,b,a)*var(e,b,a));
r(b,c,d).. sum((a,e), Var(e,b,a))=1=sum((a,e), x(e,d,c,b,a)*z(a,b,c,d,e));
q(a,b,c)... sum((d,e),var(e,b,a)/x(e,d,c,b,a)*z(a,b,c,d,e))=1=20;
model slow /all/;
*option lp=bdmlp;
slow.workspace=10;
solve slow maximizing obj using lp;
parameter sumofvar;
sumofvar=sum((a,b,c,d,e),z(a,b,c,d,e)*x(e,d,c,b,a)*var.l(e,b,a));
```

which yields the Profile lines where the coloring corresponds to source file lines.

```
13 ASSIGNMENT x
                           0.090
                                     0.090 SECS
                                                   5.7 Mb 172800
15 ASSIGNMENT z
                           0.520
                                     0.610 SECS
                                                   9.9 Mb 172800
17 ASSIGNMENT y
                           0.561
                                     1.171 SECS
                                                   9.9 Mb
29 ASSIGNMENT slow
                           0.000
                                     1.171 SECS
                                                   9.9 Mb
30 SOLVE INIT slow
                           0.000
                                     1.171 SECS
                                                   9.9 Mb
24 EQUATION objeq
                           1.142
                                     2.313 SECS
                                                  10.5 Mb
25 EQUATION
             R
                           0.861
                                     3.174 SECS
                                                  17.8 Mb 1200
```

	26 EQUATION q	1.142	4.316 SECS	18.3 Mb	1440
	30 SOLVE FINI slow	0.120	4.436 SECS	18.3 Mb	
	1 EXEC-INIT	0.000	0.000 SECS	9.2 Mb	
solve	appeared here				
	30 SOLVE READ slow	0.010	0.010 SECS	9.7 Mb	
	32 ASSIGNMENT sumofvar	0.701	0.711 SECS	10.5 Mb	

A rearrangement of set indexes to a consistent order in **gamsfast.gms** yields the profile information

 13	ASSIGNMENT	x	0.050	0.050	SECS	3.7	Mb	100000
 15	ASSIGNMENT	Z	0.090	0.140	SECS	6.3	Mb	100000
 17	ASSIGNMENT	У	0.110	0.250	SECS	6.3	Mb	
 29	ASSIGNMENT	slow	0.000	0.250	SECS	6.3	Mb	
 30	SOLVE INIT	slow	0.000	0.250	SECS	6.3	Mb	
 24	EQUATION	objeq	0.410	0.660	SECS	6.3	Mb	1
 25	EQUATION	R	0.401	1.061	SECS	11.0	Mb	1000
 26	EQUATION	P	0.411	1.472	SECS	11.0	Mb	1000
 30	SOLVE FINI	slow	0.070	1.542	SECS	11.0	Mb	
 30	GAMS FINI		0.030	1.572	SECS	11.0	Mb	
 30	SOLVE READ	slow	0.010	0.010	SECS	6.1	Mb	
 32	ASSIGNMENT	sumofvar	0.150	0.160	SECS	6.8	Mb	

Where note the redefinition of the line numbered 15

```
z(a,b,c,d,e) = x(e,d,c,b,a); into z(a,b,c,d,e) = x(a,b,c,d,e);
```

drops execution time from 0.52 to 0.09 seconds. Substantial percentage reductions were achieved in all the time consuming cases by the reordering and improved consistency of set addressing.

12.4.3.2 Avoiding considering unnecessary cases

One way to speed up GAMS is to make sure only necessary cases are indexed. There are five contexts which merit consideration

Calculation statements
Equation existence
Equation terms
Variable specification
Post solution computations

12.4.3.2.1 Calculation statements

A calculation of a parameter that is defined over a large of number of sets such as the following can inadvertently cover a huge number of cases

```
X(A, B, C, D, E) = 5
```

If each set had 20 members then the calculation would have to cover 3.2 million cases and would take a

long time. This can be helped by narrowing attention only to good cases employing conditionals.

```
X(A, B, C, D, E) $ GOODCASE (A, B, C, D, E) = 5
```

where the user must somehow define the good case item, perhaps as a tuple.

Example:

(landcal.gms versus landexam.gms)

Suppose I have states and counties in my data set and wish to sum. In the absence of other information GAMS would consider all counties as possibly being in all states. Thus, New Jersey counties are considered in doing sums involving Texas. Consider 2 cases of the same calculation

In landcal.gms every county is treated as if it is in every state

- 12 landarea(state,county,landtype)=1;
- 13 parameter totalland(state);
- 14 totalland(state)=

which generates the profile lines

```
--- 12 ASSIGNMENT landarea 0.811 0.811 SECS 39.8 Mb 1500000
--- 14 ASSIGNMENT totalland 0.731 1.542 SECS 39.8 Mb 50
```

In <u>landexam.gms</u> a county is treated in a state only when the county is matched up with the state in the matchup array

- 16 landarea(state,county,landtype)\$matchup(state,county)=1;
- 17 parameter totalland(state);
- 18 totalland(state)=
- .9 sum(matchup(state,county),sum(landtype,landarea(state,county,landtype

The resultant profile is

```
---- 16 ASSIGNMENT landarea 0.020 0.380 SECS 2.1 Mb 30490
---- 18 ASSIGNMENT totalland 0.010 0.390 SECS 2.1 Mb 50
```

and the second version treats a lot less cases, executes in executes in about 1/4 the total time and greatly reduces memory use. In general, speed can often be helped by using tuples, subsets or conditionals to reduce attention in calculations only to relevant cases.

12.4.3.2.2 Equation existence limited using conditionals

(transbad.gms vs. transfix.gms)

Equations such as

```
sldemandeQ(Market)..
SUM(PLANT, SHIP(PLANT, MARKET))=G=DEMAND(MARKET);
```

may not really be relevant for all possible elements of the market set. I might only define equations

when there is nonzero demand. Program execution time and model size would be helped by

```
inDEMANDEQ(MARKET)$demand(market)..
SUM(PLANT, SHIP(PLANT, MARKET)) =G= DEMAND(MARKET);
```

In general, speed can often be helped by using tuples, subsets or conditionals to reduce attention only to relevant equations.

12.4.3.2.3 Equation term consideration limited using conditions

(transbad.gms vs. transfix.gms)

An equation such as

```
sldemandeQ(Market)..
SUM(PLANT, SHIP(PLANT, MARKET))=G=DEMAND(MARKET);
```

can be generated faster by adding conditionals both on equation and term existence to avoid considering unnecessary cases

```
fsDEMANDEQ(MARKET)$demand(market)..
SUM(PLANT $cost(plant,market),SHIP(PLANT, MARKET)) =G=
DEMAND(MARKET);
```

In general, speed can often be helped by using tuples, subsets or conditionals to reduce inclusion of terms in .. equations only to relevant cases.

12.4.3.2.4 Variable specification - suppression

(transbad.gms vs. transfix.gms)

Cases can exist where unneeded variables are being defined. Creation of an unnecessary variable requires extra execution time. For example, in a transport model, I may only want variables that are defined over routes with nonzero transportation cost.

In general, speed can often be helped by using tuples, subsets or conditionals to reduce attention in variable inclusion across .. equations only to relevant cases.

12.4.3.2.4.1 Watch out for incomplete suppression

(trnssu.gms)

When I use conditionals to eliminate variables I must be careful to watch out for cases of incomplete elimination. Variables may still be there that I thought were gone. Below, I do not suppress zero

transport cost cases in the bottom 2 equations and will end up with variables present that trivially allow demand satisfaction.

```
TCOST =E= SUM((PLANT,MARKET)$cost(plant,market)
, SHIPMENTS(PLANT,MARKET)*COST(PLANT,MARKET));
fsSUPPLYEQ(PLANT)$supply(plant)..
SUM(MARKET, SHIPMENTS(PLANT, MARKET))=L= SUPPLY(PLANT);
fsDEMANDEQ(MARKET)$demand(market)..
SUM(PLANT, SHIPMENTS(PLANT, MARKET)) =G= DEMAND(MARKET);
```

In general poor quality answers can be avoided if one is careful to suppress variables in a consistent fashion across all equations.

12.4.3.2.5 Post solution report writing computations

Often modelers employ post solution report writing calculations. These calculations can involve retrieving and manipulating a lot of data then multiplying it by the optimal variable levels

```
Y=SUM((A,B,C,D,E,F,G),
(DAT(A)+IT(B,C)+Y(D,E)+W(F,G))*X.L(A,B,C,D,E,F,G))
```

Such calculations will virtually always perform better if the modeler enters a conditional that only causes the data retrieval and calculations to start if the solution variable value is nonzero

```
 \begin{split} Y &= SUM((A,B,C,D,E,F,G) \$ X. L(A,B,C,D,E,F,G) \,, \\ &\quad (DAT(A) + IT(B,C) + Y(D,E) + W(F,G)) * X. L(A,B,C,D,E,F,G)) ; \,. \end{split}
```

This can be a huge time saver. It relies on the fact that in general few variables will be nonzero in a programming model compared to the number of variables present.

In general, speed can often be helped by using tuples, subsets or conditionals to reduce attention in report writing calculations only to terms associated with nonzero decision variable values.

12.4.4 Trading memory for time

Sometimes an extensive calculation that is repeated in the model many times can be restructured so it is calculated once then saved. For example, a component of a .. equation specification for a model solved a lot of times can be restructured to be done once and stored then only accessed later as follows.

Here the code is revised by defining a parameter for the input usage sum and substituting i.e.;

```
INPUTUSE( CROP) = SUM(INPUT, USAGE (INPUT, CROP));
obj.. Z=SUM(( CROP, TILLAGE, LANDTREAT, ROTATION ),
    ACREPLANT( CROP, TILLAGE, LANDTREAT, ROTATION)*
    INPUTUSE (CROP));
```

This can be a huge time saver but one needs to watch out for problems with static calculations as discussed in the <u>calculating items</u> chapter.

12.4.5 Other speed ups

In addition to the strategies above one can try to enhance speed-using items discussed in other chapters of this document.

Scaling
Advanced Basis Usage
Starting Points

One can alto try

Changing the solver choice

or

Reformulating the problem

12.5 Memory Use Reduction in GAMS

Memory usage by a GAMS program is often a function of the implementation. Code can often be changed so memory requirements are reduced without substantively altering the bottom line results of the program. For example, I have seen substantial reductions in memory requirements achieved by rewriting a small amount of GAMS code without changing results. Here I cover

Diagnosis whether and where there is a problem

Causality features of GAMS that cause memory problems to occur Repair manipulation of the GAMS code to repair the problem.

I limit coverage to the memory usage within GAMS not covering manipulations to reduce memory use within a solver called by GAMS.

Basics

Finding where excessive memory is being used Causes of excessive memory use and repair Limiting memory usin using HeapLimit

12.5.1 Basics

GAMS can use a lot of space in computations and model setup. When confronted with a program that takes a lot of memory, ask yourself some questions:

- Does the program take more memory than you feel it should or than the computer will allow?
- " Does the memory reporting on the screen show a large increase after executing of one line number?
- " Is the procedure used on machines where memory limits are of concern?

If the answer to any of these questions is yes, then further investigation is in order to see whether the memory use characteristics of a GAMS program can be improved.

12.5.2 Finding where excessive memory is being used

The best strategy for discovering causes of excess memory usage and eliminating the problem involves a mixture of problem reduction and the techniques below. The problem reduction strategy will not be discussed here (see the Small to Large chapter). Beyond that the strategies one can used involve

- " Tracking program memory use through screen watching and LOG file / process window contents examination.
- " Tracking program memory use characteristics through profile and profiletol usage.
- " Tracking memory use at a point through the DMPSYM option.
- " Finding problems by searching and code isolation.

Each is described below.

Screen watching and LOG file examination

Profile

Memory use dumps: Dmpsym

Looking within memory hogs to find offending term

My code won't work - searching

12.5.2.1 Screen watching and LOG file examination

GAMS outputs information on memory use to the screen during execution. Namely, the line number that is being executed and the current memory use are output. One may try to watch that display although it can go by very fast. In particular, if can observe that the memory use jumps greatly during execution of a line number, then one would look at that line as a possible cause of excessive memory use. For example in the model in toobig.gms the procedure shows a large jump to 60+ megs in the reporting but the display goes by too fast to see just where. The LOG file and the IDE process window contain some memory information and the LOG file is often retained on the disk (this can be forced using the Logoption command line parameter) or can be opened by the IDE. But these items are not very useful because the output does not contain much detail.



Screen watching is not very satisfactory because

" Staring at the screen for long time periods may not be effective and one may miss certain statements, may identify statements improperly or get distracted and have to redo the approach repeatedly. Also statements may scroll by too quickly to observe.

" GAMS line reporting is misleading when loops and if statements are being executed. For example in running gamsloop2.gms the statements within the LOOP are all reported as if they were at the line number of the loop statement -28 in this case. Individual calculations in the loop are not reported to the screen i.e. lines 29-34. Thus through screen watching, one would not get any indication other than the loop is taking a lot of time and would not know where within the loop to look. The same thing happens within if statements and other GAMS control structures.

12.5.2.2 Profile

GAMS can give information on statement execution time and associated memory usage by employing the <u>profile</u> option. Profile is invoked using an option or a command line parameter, as I will discuss below. When GAMS is run with profile active the LST file contains profiling lines. These lines are collected and reproduced below for a run of the model <u>memory.gms</u>.

	3	OTHE	R 0.0	0.000	SECS	1.6 Mb
	5	OTHE	R 0.0	0.000	SECS	1.6 Mb
	6	OTHE	R 0.0	0.000	SECS	1.6 Mb
	22	ASSIGNMENT y	0.0	0.050	SECS	3.7 Mb
78125						
	23	ASSIGNMENT x	0.0	60 0.110	SECS	8.4 Mb
78125						
	24	ASSIGNMENT x	0.0	30 0.140	SECS	8.4 Mb
78125						
	25	ASSIGNMENT q	0.0	00 0.140	SECS	8.4 Mb
125						
	34	OTHE	R 0.0	00 0.140	SECS	8.4 Mb
generate						
	35	SOLVE INIT memo	ory 0.0	00 0.140	SECS	8.4 Mb
	29	EQUATION z	0.4	0.600	SECS	27.8 Mb
78125						
	31	EQUATION res	0.0	0.600	SECS	27.8 Mb
125						
	27	EQUATION ob	0.3	41 0.941	SECS	29.9 Mb
1						
	35	SOLVE FINI memo	ory 0.3	40 1.281	SECS	29.9 Mb
	35	GAMS FINI	1.0	32 2.313	SECS	29.9 Mb
	1	EXEC:	-INIT 0.0	0.000	SECS	11.3 Mb
Solve						
	35	SOLVE READ memo	ory 0.1	30 0.130	SECS	16.0 Mb

The profile contents by column are

- " A demarking string ---- flagging this line. The line also contains the text string SECS (which is usually the better thing to search for).
- " GAMS statement number of the instruction being profiled.
- " The item name of the GAMS symbol being worked on.
- " The execution time of each statement.
- " Cumulative program execution time.
- " Current memory use at end of statement.

" The number of cases for which the statement is executed.

12.5.2.2.1 Profiling to find memory hogging statements

Now lets look at what the profile is revealing about <u>memory.gms</u>. The inserted blue lines indicate execution stage and are not generated by GAMS.

	3	C	THER	0.000	0.000	SECS	1.6	Mb	
	5	O	THER	0.000	0.000	SECS	1.6	Mb	
	6	O	THER	0.000	0.000	SECS	1.6	Mb	
	22	ASSIGNMENT	У	0.050	0.050	SECS	3.7	Mb	78125
	23	ASSIGNMENT	x	0.060	0.110	SECS	8.4	Mb	78125
	24	ASSIGNMENT	x	0.030	0.140	SECS	8.4	Mb	78125
	25	ASSIGNMENT	q	0.000	0.140	SECS	8.4	Mb	125
	34	O	THER	0.000	0.140	SECS	8.4	Mb	
generate									
	35	SOLVE INIT	memory	0.000	0.140	SECS	8.4	Mb	
	29	EQUATION	z	0.460	0.600	SECS	27.8	Mb	78125
	31	EQUATION	res	0.000	0.600	SECS	27.8	Mb	125
	27	EQUATION	ob	0.341	0.941	SECS	29.9	Mb	1
	35	SOLVE FINI	memory	0.340	1.281	SECS	29.9	Mb	
	35	GAMS FINI		1.032	2.313	SECS	29.9	Mb	
	1	E	XEC-INIT	0.000	0.000	SECS	11.3	Mb	
Solve									
	35	SOLVE READ	memory	0.130	0.130	SECS	16.0	Mb	

Note the red lines show where memory use jumps are encountered (i.e., statements 22, 23 and 29. In turn, one can examine those statements to see if they can be reworked for memory use reduction.

12.5.2.2.1.1 Invoking profile

Profile may be invoked in a number of different ways.

On the GAMS command line
In the IDE GAMS parameters box
As an internal option

Profile is a valid command line option and may be set as follows

GAMS MYMODEL PROFILE=1

One can enter the command line option in the IDE parameters box as shown below.



One can place an option statement into the program as follows:

```
OPTION PROFILE=3;
```

12.5.2.2.1.2 What should the profile number be

The profile statement is associated with a number i.e.

```
option profile=1 or option profile=3
```

The use of higher numbers causes GAMS to carry out profiling within <u>control structures</u> such as loop, if, repeat, for and when. The number tells how deep within the control structures to go.

If profile is set to

- then GAMS reports statement timing and memory use at the control statement level without details on statements within control structures.
- 2 then GAMS includes output on statement timing and memory use for all statements that are not within control statements (everything but ifs or loops etc) plus the first level of statements within control structures.
- then GAMS includes profile reports output on statement timing and memory use for all statements that are not within control statements and on statements nested within a second level of control statements (i.e. loops or ifs within loops).

gamsloop.gms provides an example. Note profile can have values of 4 and above.

12.5.2.2.1.3 Limiting profile output: Profiletol

Profile can generate a tremendous amount of output, much of which is not informative. The above profile reports show several statements reported for which there is not meaningful execution time. One can suppress this information by using a tolerance on the minimum amount of execution time in seconds that a statement must use to be reported.

```
OPTION PROFILETOL = 1;

Or

OPTION PROFILETOL = 2;

Or

OPTION PROFILETOL = 10;
```

This would limit reporting of statements to those that took 1 or 2 or 10 or more seconds of execution time. Bigger numbers yet can be used. Note, you must exercise care with use of profiletol during a memory use quest because there may be fast executing statements that use a lot of memory and a large value of profiletol could cause you to miss them.

12.5.2.3 Memory use dumps: Dmpsym

GAMS will report the number of cases stored for each item at the point in the program where the statement option dmpsym; is inserted. The cases stored report is in the LST file and for the example (memdump.gms) looks like

```
SYMBOL TABLE DUMP, NR ENTRIES = 62
ENTRY ID TYPE DIM DIM-OK LENGTH DEFINED ASSIGNED DATAKNOWN
```

1	MAPVAL	FUNCT	0	False	0	False	False	False
2	CEIL	FUNCT	0	False	0	False	False	False
3	FLOOR	FUNCT	0	False	0	False	False	False
4	ROUND	FUNCT	0	False	0	False	False	False
5	MOD	FUNCT	0	False	0	False	False	False
• • • •								
40	TIMECLOSE	FUNCT	0	False	0	False	False	False
41	ERRORLEVEL	FUNCT	0	False	0	False	False	False
42	HEAPSIZE	FUNCT	0	False	0	False	False	False
43	***	FUNCT	0	False	0	False	False	False
44	SAMEAS	PRED	0	False	0	False	False	False
45	DIAG	PRED	0	False	0	False	False	False
46	FILE	FILE	0	False	0	False	False	False
47	I	SET	1	True	5	True	False	True
48	J	SET	1	True	5	True	False	True
49	K	SET	1	True	5	True	False	True
50	L	SET	1	True	5	True	False	True
51	M	SET	1	True	5	True	False	True
52	N	SET	1	True	5	True	False	True
53	0	SET	1	True	5	True	False	True
54	Y	PARAM	7	True	78125	False	True	False
55	Q	PARAM	3	True	125	False	True	False
56	X	VAR	7	True	78125	False	True	False
57	F	VAR	3	True	125	False	True	False
58	OBJ	VAR	0	True	0	False	True	False
59	Z	EQU	7	True	78125	False	True	False
60	RES	EQU	3	True	125	False	True	False
61	OB	EQU	0	True	0	False	True	False
62	MEMORY	MODEL	0	True	3	True	True	True

The dump has 2 parts

- " The first part contains information on GAMS functions that is of little user value.
- " The second part contains a report of number of cases stored for each item in the GAMS program.

So let's focus on the second part for the example memdump.gms.

SYMBOL	TABLE DUMP,	NR EN	TRIES	= 62				
ENTRY	ID	TYPE	DIM	DIM-OK	LENGTH	DEFINED	ASSIGNED	DATAKNOWN
1	MAPVAL	FUNCT	0	False	0	False	False	False
• • • •								
46	FILE	FILE	0	False	0	False	False	False
47	I	SET	1	True	5	True	False	True
48	J	SET	1	True	5	True	False	True
49	K	SET	1	True	5	True	False	True
50	L	SET	1	True	5	True	False	True
51	M	SET	1	True	5	True	False	True

52	N	SET	1	True	5	True	False	True
53	0	SET	1	True	5	True	False	True
54	Y	PARAM	7	True	78125	False	True	False
55	Q	PARAM	3	True	125	False	True	False
56	X	VAR	7	True	78125	False	True	False
57	F	VAR	3	True	125	False	True	False
58	OBJ	VAR	0	True	0	False	True	False
59	Z	EQU	7	True	78125	False	True	False
60	RES	EQU	3	True	125	False	True	False
61	OB	EQU	0	True	0	False	True	False
62	MEMORY	MODEL	0	True	3	True	True	True

In this dump, the columns of information that help in discovering large memory using items are

ID	User specified name for this item
TYPE	Item type (set, parameter, variable etc.)
DIM	Number of indices used in item definition
LENGTH	Number of cases (related to memory use)

In this display the rows where there are high counts in the length are associated with the items within the GAMS program which have large numbers of internal cases that must be stored which is associated with memory requirements. However, note that not all length counts are of equal significance. In particular, variables and equations use more memory per element than parameters that use more per element than sets (variables and equations have memory use for bounds, levels, marginals and scales for each case while parameter items are just one number per case and sets can be just one yes no indicator). In addition, note that set element explanatory text raises set element memory requirements.

Nevertheless one can look at the items (particularly variable, equations and parameters) that are of long length and make sure the number of cases stored are valid (reasons why it might not be are covered below).

Also note this dump gives status of active cases stored at the point in program where it is placed.

12.5.2.4 Looking within memory hogs to find offending term

Sometimes one runs profile and finds that the memory problem is inside a complex statement. For example, I have been known to regularly run models where report statements are well over 800 lines long containing 40 or so different terms. Finding a memory use problem in such a long statement still leaves one with the question of where is the problem. In such cases you can use the comment inserting syntax \$Ontext/\$Offtext and *'s to deactivate parts of the code.

Namely, if a multi-term piece of code spanning lines 1182 to 1294 uses excessive memory, one could would re-execute the code but split the term so say lines 1240 to 1294 are deactivated (surrounding them with an \$Ontext - \$Offtext sequence). Then if the remaining lines still showed use of a lot of memory, I would deactivate further code until the code deactivation greatly reduced memory use. I would then know that the last section put into the text status contained the memory hogging code. In turn, I could search further until the exact problematic portion is identified.

12.5.2.5 My code won't work - searching

Sometimes code leads to fatal computer errors which stops the job so you can't get any profile output (i. e. GAMS runs out of memory and dumps). But a memory overrun error causes the operating system buffer handing procedures to generally lose the last few lines of profile information when the job

malfunctioned. So how do I find the problem? The answer is use

The problem reduction strategies in the small to large chapter

or

Search using code deactivation and isolation

The former involves the modeling simplification strategies discussed in the <u>small to large</u> chapter along with the profile and memory dump techniques discussed above and will not be elaborated on here. The latter merits discussion.

When one has code that just won't work one can engage in a quest for the last good statement. This can be done by using code deactivation by commenting out statements using

\$Ontext/\$Offtext to temporarily make comments of active statements Making individual lines into comments using *

In turn, one would successively deactivate more and more statements until the performance changes with the job terminating appropriately. The searcher would then slowly activate members of the last code statements deactivated until the code performance got worse again. Then by iteratively activating and deactivating one can isolate the exact problematic terms. One may also use <u>save restart</u> to speed this up by saving the results up until a known good spot and just executing the suspect statements.

12.5.3 Causes of excessive memory use and repair

There are four big reasons a program may use too much memory. These are

Considering unnecessary cases Keeping unnecessary items Solving a huge problem Inadequate computer capacity

I discuss the first two below and can only remark on the latter two that sometimes the problem must be simplified and sometimes one just needs to invest in bigger equipment. However, before doing either, consider using the techniques discussed above to insure the memory use is truly legitimate.

Also before beginning I wish to note that the material below is not only useful for the repair of specific models. Namely, by employing the memory reducing practices discussed herein in standard GAMS modeling, one can improve the effectiveness of any GAMS programs to which these techniques are applied. For example, the section on avoiding unnecessary cases will reveal conventions that should be used in all GAMS programming yielding memory use reductions without the need for memory usage investigations.

Avoiding considering unnecessary cases
Clearing memory of unnecessary items

12.5.3.1 Avoiding considering unnecessary cases

One way to reduce memory use in GAMS is to make sure only necessary cases are indexed. There are five contexts which merit consideration.

Calculation statements Equation existence Equation terms
Variable specifications
Memory traps to watch out for

Each is discussed below.

12.5.3.1.1 Calculation statements

A calculation of a parameter that is defined over a large of number of sets such as the following can inadvertently cover a huge number of cases

```
X(A, B, C, D, E) = 5
```

If each set had 20 members then the calculation would have to cover 3.2 million cases and would take a lot of memory. Narrowing attention only to good cases employing conditionals can help this

```
X(A, B, C, D, E) $ GOODCASE (A, B, C, D, E) = 5
```

where the user must somehow define the good case item, perhaps as a tuple.

12.5.3.1.2 Equation existence using conditionals

(transbad.gms vs transfix.gms)

Equations such as

```
sldemandeQ(Market)..
SUM(PLANT, SHIP(PLANT, MARKET))=G=DEMAND(MARKET);
```

may not really be relevant for all possible elements of the MARKET set and their uncontrolled generation involves GAMS needing to deal with more equations thus using more memory. I might only define equations when there is nonzero demand. Program execution memory use and model size would be reduced by

```
inDEMANDEQ(MARKET)$demand(market)..
SUM(PLANT, SHIP(PLANT, MARKET)) =G= DEMAND(MARKET);
```

12.5.3.1.3 Equation term consideration limited using conditions

(transbad.gms vs transfix.gms)

An equation such as

```
slDEMANDEQ(MARKET)..
SUM(PLANT, SHIP(PLANT, MARKET))=G=DEMAND(MARKET);
```

can be defined and cause the problem to contain less variables and equations thus using less memory by adding conditionals both on equation and term existence to avoid considering unnecessary cases

```
fsDEMANDEQ(MARKET)$demand(market)..
SUM(PLANT $cost(plant,market),SHIP(PLANT, MARKET))
```

```
=G=
DEMAND(MARKET);
```

12.5.3.1.4 Variable specification - suppression

(transbad.gms vs transfix.gms)

Cases can exist where unneeded variables are being defined. Creation of an unnecessary variable requires excess memory. For example, in a transport model I may only want variables that are defined over routes with nonzero transportation cost so I enter a conditional on cost.

12.5.3.1.4.1 Watch out for incomplete suppression

(trnssu.gms)

When one uses conditionals to eliminate variables one must be careful to watch out for cases of incomplete elimination. Variables may still be there that you thought were gone. Below, I do not suppress zero transport cost cases in the bottom 2 equations and will end up with variables present that trivially allow demand satisfaction.

You need to suppress variables in a consistent fashion across all equations.

12.5.3.1.5 Memory traps to watch out for

There are a set of commands that user have been known to employ without appropriate caution that can use up a lot of memory. These generally involve variable attributes for scaling or upper/lower bounds. For example statements like

```
x.scale(i,j,k,l,m)=100;
x.up(i,j,k,l,m)=100;
x.lo(i,j,k,l,m)=100;
```

can use a lot of memory for irrelevant cases and one must again take care to restrict attention to relevant cases.

One can also import data from a database with long set explanatory text and cause problems.

12.5.3.2 Clearing memory of unnecessary items

In a GAMS run one can generate large temporary items which are not permanently required. For example one could have the sequence (memtest.gms)

```
Distance(I,j)=111;
Cost(I,j)=a+b*distance(I,j);
```

and never use distance again. One can try to recover using option clear=itemname as follows

```
option clear=distance;
```

which has the same effect as zeroing all entries in distance. The kill option can also be used to completely remove the item

```
option kill=distance;
```

In either case, the memory is not recovered unless the file is saved and restarted.

12.5.4 Limiting memory use with HeapLimit

Cases may arise where one needs to limit the amount of memory a GAMS job can use. The HeapLimit GAMS parameter and function permits this to be done during GAMS compilation and execution, but does not limit memory use during solver execution (i.e. not during CONOPT or CPLEX etc.). It limits memory use to a given number of MegaBytes. If the data storage exceeds this limit, the job will be terminated with return code 10, out of memory. These features may be especially useful in a server environment. This is accomplished in one of two ways. Namely through

- The GAMS parameter <u>HeapLimit</u> sets the limit of memory use at compile and execution time for a GAMS job.
- The function/property <u>HeapLimit</u> can be used to interrogate the current limit and allows it to be reset.

Note the NLP solver CONOPT also has a HeapLimit option which ensures that the solver will not use more dynamic memory than allowed.

13 More Language Features

This section covers slightly more advanced features of the GAMS language. The coverage is organized by chapter with the chapters covering:

Including External Files
Dollar Commands
The Option Command

13.1 Including External Files

GAMS may include external files. This may be done with and without substitution of some items within the file. There are also special provisions regarding inclusion of comma-delimited files.

Inclusion without arguments

Suppressing the listing of include files

Redefining the location of include files - Idir

Include with arguments

Influence on LST file contents: \$Oninclude and \$Offinclude

Passing \$ commands between code segments: \$Onglobal and \$Offglobal

Special provision for CSV files

13.1.1 Inclusion without arguments

When files of GAMS instructions or data are to be incorporated into a GAMS program and one simply wants to incorporate the file as is one uses the GAMS dollar command <u>\$Include</u>. Otherwise one may wish to specify some arguments and use the <u>include with arguments</u> commands.

\$Include

13.1.1.1 \$Include

One may include external files using the syntax

```
$Include externalfilename
```

where the externalfilename can

- " Include the full path or just a file name relative to the current working directory (which will be the <u>IDE project file</u> location) using no path name or syntax like ./subdir/externalfilename that goes into a subdirectory below this one or a .. like ../filename which goes above this directory.
- " Be guoted or unquoted.
- " Only contain part of name and does not need to incorporate the extension gms. In turn if
 - A file with just the name given in the \$Include is found in the current working directory (which will be the IDE project file location), then it will be used.
 - ¶ If not a file with the name <u>externalfilename.gms</u> will be searched for in the current working directory (which will be the IDE project file location) and if found, then it will be used.

Example:

Suppose we break a transport problem into three files ($\frac{trandata.gms}{tranmodl.gms}$, $\frac{tranrept.gms}{tranrept.gms}$) and include them into one composite file $\frac{tranint.gms}{transport}$ as follows

```
$Include trandata
$Include tranmodl
$Include tranrept
```

Note also trannept.gms includes another file trannest.gms. The resultant LST file looks as follows

```
D:\GAMSPDF\TRANDATA.GMS
TNCLUDE
      SETS PLANT
                      PLANT LOCATIONS /NEWYORK , CHICAGO , LOSANGLS /
    2
    3
                                                  HOUSTON, MINEPLIS, PORTLAND/
             MARKET
                      DEMAND MARKETS
                                        /MIAMI,
    4
      PARAMETERS SUPPLY(PLANT) OUANTITY AVAILABLE AT EACH PLANT
    5
                        /NEWYORK
                                   100, CHICAGO
                                                  275, LOSANGLS
                                      QUANTITY REQUIRED BY DEMAND MARKET
    6
                    DEMAND (MARKET)
    7
                       /MIAMI 100, HOUSTON 90, MINEPLIS 120, PORTLAND 90/;
    8
        TABLE DISTANCE(PLANT, MARKET)
                                         DISTANCE FROM EACH PLANT TO EACH MARKET
    9
                            MIAMI HOUSTON MINEPLIS
                                                          PORTLAND
                NEWYORK
                             1300
                                                             3600
   10
                                       1800
                                                  1100
   11
                CHICAGO
                             2200
                                       1300
                                                   700
                                                              2900
                                       2400
                                                  2500
   12
                LOSANGLS
                             3700
                                                             1100
                                                                        ;
INCLUDE
           D:\GAMSPDF\TRANMODL.GMS
   14 PARAMETER COST(PLANT, MARKET)
                                       CALCULATED COST OF MOVING GOODS;
                  COST(PLANT, MARKET) = 50 + 1 * DISTANCE(PLANT, MARKET);
   15
   16
        POSITIVE VARIABLES
   17
                SHIPMENTS(PLANT, MARKET) AMOUNT SHIPPED OVER A TRANSPORT ROUTE;
                                         TOTAL COST OF SHIPPING OVER ALL ROUTES;
   18
        VARIABLES TCOST
   19
        EQUATIONS TCOSTEQ
                                         TOTAL COST ACCOUNTING EQUATION
   20
                                       LIMIT ON SUPPLY AVAILABLE AT A PLANT
                  SUPPLYEQ (PLANT)
   21
                                         MINIMUM REQUIREMENT AT A DEMAND MARKET;
                  DEMANDEQ (MARKET)
   22
        TCOSTEQ.. TCOST =E=SUM((PLANT, MARKET), SHIPMENTS(PLANT, MARKET)*
   23
                                                       COST(PLANT, MARKET));
   24
        SUPPLYEQ(PLANT).. SUM(MARKET, SHIPMENTS(PLANT, MARKET)) = L = SUPPLY(PLANT);
   25
        DEMANDEQ(MARKET)..SUM(PLANT, SHIPMENTS(PLANT, MARKET)) = G = DEMAND(MARKET);
   26
        MODEL TRANSPORT /ALL/;
   27
        SOLVE TRANSPORT USING LP MINIMIZING TCOST;
INCLUDE
           D:\GAMSPDF\TRANREPT.GMS
   29 PARAMETER MOVEMENT(*,*) COMMODITY MOVEMENT;
   30 MOVEMENT (PLANT, MARKET) = SHIPMENTS.L(PLANT, MARKET);
   31 MOVEMENT("TOTAL", MARKET) = SUM(PLANT, SHIPMENTS.L(PLANT, MARKET));
   32 MOVEMENT(PLANT, "TOTAL") = SUM(MARKET, SHIPMENTS.L(PLANT, MARKET));
   33 MOVEMENT("TOTAL", "TOTAL")=SUM(MARKET, MOVEMENT("TOTAL", MARKET));
      OPTION DECIMALS=0;
   35 DISPLAY MOVEMENT:
   36 PARAMETER COSTS(*,*) COMMODITY MOVEMENT COSTS BY ROUTE;
   37 COSTS(PLANT, MARKET)=COST(PLANT, MARKET)*SHIPMENTS.L(PLANT, MARKET);
   38 COSTS("TOTAL", MARKET)
   39
           =SUM(PLANT, COST(PLANT, MARKET) *SHIPMENTS.L(PLANT, MARKET));
   40 COSTS (PLANT, "TOTAL")
   41
           =SUM(MARKET, COST(PLANT, MARKET)*SHIPMENTS.L(PLANT, MARKET));
   42 COSTS("TOTAL", "TOTAL") = TCOST.L:
   43 OPTION DECIMALS=0;
   44 DISPLAY COSTS;
   45 PARAMETER SUPPLYREP(PLANT,*) SUPPLY REPORT;
   46 SUPPLYREP(PLANT, "AVAILABLE") = SUPPLY(PLANT);
   47
      SUPPLYREP(PLANT, "USED") = MOVEMENT(PLANT, "TOTAL");
   48 SUPPLYREP(PLANT, "MARGVALUE") = ABS(SUPPLYEQ.M(PLANT));
   49 OPTION DECIMALS=2;
   50 DISPLAY SUPPLYREP;
```

```
51 PARAMETER DEMANDREP(MARKET,*) DEMAND REPORT;
52 DEMANDREP(MARKET,"REQUIRED")=DEMAND(MARKET);
53 DEMANDREP(MARKET,"RECIEVED")=MOVEMENT("TOTAL",MARKET);
54 DEMANDREP(MARKET,"MARGCOST")=ABS(DEMANDEQ.M(MARKET));
55 OPTION DECIMALS=2;
56 DISPLAY DEMANDREP;
57 PARAMETER CMOVEMENT(*,*) COSTS OF CHANGING COMMODITY MOVEMENT PATTERN;
58 CMOVEMENT(PLANT,MARKET)=SHIPMENTS.M(PLANT,MARKET);
59 OPTION DECIMALS=2;
60 DISPLAY CMOVEMENT;
INCLUDE D:\GAMSPDF\TRANNEST.GMS
61 *this is a nested include
```

and runs just as if it were one continuously typed file.

Notes:

- " In the LST file the incidence of the include file is marked in two ways.
 - ¶ Wherever an include file starts the echo print contains a line that indicates the file name and location. In the echo print of the above example 4 such lines appear as shown just below. Note as illustrated in the LST file above these are separated by a echo print of the content of the included files and are just grouped together here for convenience of exposition.

INCLUDE	C:\GAMS\ADVCLASS\CLASS\EXAMPLE\LINK\TRANDATA.GMS
INCLUDE	C:\GAMS\ADVCLASS\CLASS\EXAMPLE\LINK\TRANMODL.GMS
INCLUDE	C:\GAMS\ADVCLASS\CLASS\EXAMPLE\LINK\TRANREPT.GMS
INCLUDE	D:\GAMSPDF\TRANNEST.GMS

At the end of the file one gets an indication of what was inserted and where

	SEQ	GLOBAL TYPE	PARENT		LOCAL FILENAME
1	1	INPUT	0	0	C:\GAMSPDF\TRANINT.GMS
2	6	INCLUDE	1	6	.C:\GAMSPDF\TRANDATA.GMS
3	25	INCLUDE	1	7	.C:\GAMSPDF\TRANMODL.GMS
4	44	INCLUDE	1	8	.C:\GAMSPDF\TRANREPT.GMS
5	77	INCLUDE	4	33	C:\GAMSPDF\TRANNEST.GMS

There are several columns to this display

- " The SEQ column gives a number to the include files encountered always including the base GMS file which is listed as INPUT (tranint.gms).
- " The **GLOBAL** column gives the line number within the composite LST file (which is expanded for the presence of the included files as above) where the \$Include statement occurs.
- " The TYPE column indicates the type of include present. The various types can be INPUT, INCLUDE, BATINCLUDE, LIBINCLUDE, and SYSINCLUDE. INPUT is used to label the base file (tranint.gms). The other modifiers in front of the word include will be discussed below.
- " The **PARENT** column provides the number of the file from the SEQ column into which this file was included (note in the above example most were included in file number 1 the base **Input** but that **trannest.gms** was included in file number 4 which is **tranrept.gms**).
- The **LOCAL** column gives the local line number in the parent file where the \$Include appeared (showing the first three were included in lines 6, 7 and 8 of the INPUT file **tranint.gms** and that **trannest.gms** is included

into line 33 of tranrept.gms.

" The **FILENAME** column gives the path and name for the included file.

13.1.1.1.1 Includes that cause compiler error messages

When syntax errors are made in the referenced files then the LST file has additional information about the name of the include file and the local line number (incerr.gms) as follows

```
INCLUDE
           D:\GAMSPDF\TRANMODL.GMS
   15 PARAMETER COST(PLANT, MARKET)
                                       CALCULATED COST OF MOVING GOODS;
   16
                  COST(PLANT, MARKET) = 50 + 1 * DISTANCE(PLANT, MARKET);
   17
        POSITIVE VARIABLES
   18
                SHIPMENTS(PLANT, MARKET) AMOUNT SHIPPED OVER A TRANSPORT ROUTE;
   19
        VARIABLES TCOST
                                        TOTAL COST OF SHIPPING OVER ALL ROUTES;
   20
        EQUATIONS TCOSTEQ
                                        TOTAL COST ACCOUNTING EQUATION
   21
                  SUPPLYEO(PLANT)
                                        LIMIT ON SUPPLY AVAILABLE AT A PLANT
                  DEMANDEQ (MARKET)
                                        MINIMUM REQUIREMENT AT A DEMAND MARKET;
   22
                         $195
**** LINE
               8 IN FILE D:\GAMSPDF\TRANMODL.GMS
```

Note here the error message indicates the error is not in line 22 of the expanded listing but rather in line 8 of the included file. The IDE also jumps to the relevant line in the included file when the <u>error</u> discovery procedure is employed.

13.1.2 Suppressing the listing of include files

Sometimes the files included are large files that one really does not wish to be included in the echo print within the LST file. Under such circumstances one can do two things.

- " One can suppress all include file listings (and the alternative Batinclude etc forms below) using the **\$offinclude** syntax.
- " One can use a <u>\$offlisting</u> somewhere within the included files (say after the first four lines just to give a small taste of the contents, as done in <u>Gamsbas</u> as in the example <u>simple.bas</u>) and all subsequent lines in the files will be suppressed. GAMS then automatically with switch back to an <u>\$onlisting</u> status in dealing with the subsequent files.

13.1.3 Redefining the location of include files - Idir

The directory in which \$Include files are expected to be located can be altered. This is done by using the LDIR command line parameter in which case the named file is looked for first then one with a .gms extension.

13.1.4 Include with arguments

There are variants of the include command which permit insertion of some user defined arguments in the file to be included. Three of these variants exist Batinclude, Libinclude and Sysinclude.

\$Batinclude \$Libinclude \$Sysinclude

13.1.4.1 \$Batinclude

There are 2 main attributes to Batinclude that differentiate it from the simple Include discussed above and the Libinclude and Sysinclude forms discussed below. These involve the way that parameter inclusion works and location of the file to be included. The Batinclude files are located in the current working directory or in the search path identified by the Iding command line parameter.

The basic syntax for the command is

```
$Batinclude externalfilename argument1 argument2 ...
```

13.1.4.1.1 How parameter inclusion works

Batinclude passes user defined arguments into selected places within the included file. Argument1, argument2,.. are arguments passed for substitution. These arguments can be single unbroken strings (quoted or unquoted) or quoted multi-part strings that include spaces and special characters.

The arguments are treated as character strings that are substituted by argument number inside the included file as in the DOS batch facility. Argument substitution is indicated by using the character % followed immediately by the argument number where %1 refers to the first argument, %2 to the second argument, and so on.

Names may be used for the substitutable parameters using the procedure discussed under the <u>\$setargs</u> command.

Example:

Suppose we wish to do addition involving different elements in fact suppose we have scalars a and b with data and wish to form

```
c = a + b;

d = a + c;
```

We can accomplish this with a Batinclude file. In particular, we can write a file that sets

```
Argument1 = argument2 + argument3
and call it twice
```

```
once with arguments c , a , b again with arguments d , a , c
```

To do this we build a file that contains

```
%1 = %2 + %3 ;
```

and call it **batincadd.gms**.

Then we build addbat.gms which will include the above file twice using the syntax

```
scalar a /2/, b /4/, c ,d ; $Batinclude batincadd c a b $Batinclude batincadd d a c
```

In turn the LST file from the run shows the following

```
1 *main program for Batinclude example
2 scalar a /2/, b /4/, c ,d ;
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\BATINCADD.GMS
4 *example of arguments in Batinclude
5 c = a + b;
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\BATINCADD.GMS
7 *example of arguments in Batinclude
8 d = a + c;
```

Note in line 2 of the source the statement

```
$Batinclude batincadd c a b
```

has three arguments (c a b) attached to the call of the included file batincadd.gms and that this causes a substitution of the parameters into

```
%1 = %2 + %3 ;
where
    c is the first argument and goes into place %1
    a is the second argument and goes into place %2
    b is the third argument and goes into place %3
yielding
c = a + b;
```

in line 3 of the LST file.

The equivalent example using <u>setargs</u> is in <u>setargs.gms</u> and <u>batincsag.gms</u> which causes the <u>Batinclude file</u> to use number1 in place of %1, second in place of %2, house in place of %3 and * for all remaining using code like

```
$setargs number1 second house *
%number1% = %second% * %house%;
```

in the BATINCLUDE instead of

```
%1=%2*%3;
```

Note setargs must appear in the Batincluded file. Also note that the * or a . or a / will cause a numbered item to be skipped over.

Notes:

- " Arguments are substituted as text items.
- " All substitutions are done before the compiler is activated.
- " Arguments are not substituted in comments.
- " GAMS requires that the line after substitutions cannot be longer than the maximum input line length (currently 32767 characters).
- " The font upper and lower casing of the passed parameters is preserved for use in string comparisons.
- " If the argument number does not correspond to a non blank argument, then a null string is substituted.
- " When the argument %0 is used then the full file and file path name for the current file will be included.

- " A \$Batinclude call without any arguments is equivalent to a \$Include call.
- " Includes with parameters are useful when wishes to do the same general operation over a number of named parameters or files.
- " A \$Shift command can be used in argument processing.

Additional Examples:

The full power of a include with arguments can best be appreciated by expanding the example

Adding the line below to addbat.gms

```
$Batinclude batincadd d "a+b-d*a" "c*sqrt(abs(a+1))" results in an LST file with 10 \quad d = a+b-d*a \quad c*sqrt(abs(a+1));
```

showing that quoted items for arguments can result in substitution of formulae in the included file.

Adding a fourth argument to activation of the Batinclude file (addbat.gms) in a slightly different file batincadd2.

gms

```
$Batinclude batincadd2 d a c "text for the display"

and adding the line to the included file

display "%4", "%0"

yields the LST file component

display "text for the display", "C:\GAMS\GAMSPDF\BIGONE\BATINCADD2.GMS"

and the display output

--- 16 text for the display

D:\GAMSPDF\BATINCADD2.GMS
```

More complex examples also appear in the conditional compilation chapter.

Note the parameter %0 gives the name of the file being incorporated by the Batinclude.

13.1.4.2 \$Libinclude

One can also pass parameters using the Libinclude syntax that only really differs from <u>Batinclude</u> in terms of where the file comes from. Namely, if an incomplete path is given, the file name is completed using the library include directory.

The basic syntax for the command is

```
$Libinclude externalfilename argument1 argument2 ...
```

Notes:

- " By default, the library include directory is set to the inclib subdirectory of the GAMS system directory.
- On a PC running version 22.7 in the default library include directory location this would be

```
c:\program files\gams22.7\inclib\
```

" This is useful when one develops a general utility that is to be used in many settings across many directories.

13.1.4.2.1 Ldir

The default directory can be reset with the Ldir command line parameter using the syntax

```
GAMS myfile LDIR=c:\whereiwant
```

13.1.4.3 \$Sysinclude

One can also pass parameters using the Sysinclude syntax that only really differs from Batinclude in where the file comes from. Namely, if an incomplete path is given, the file name is completed using the system include directory.

The basic syntax for the command is

\$Sysinclude externalfilename argument1 argument2 ...

Notes:

- " By default, the system include directory is set to the GAMS system directory.
- " On a PC running version 22.7 the default system include directory location this would be
 - c:\program files\gams22.7\
- " This is useful when one develops a general utility that is to be used in many settings across many directories.

13.1.4.3.1 Sdir

The default directory can be reset with the Sdir command line parameter using the syntax

```
GAMS myfile SDIR=c:\whereiwant
```

13.1.5 Influence on LST file contents: \$Oninclude and \$Offinclude

Ordinarily the LST file contains an echo print of the contents of all included files with contents expanded for any passed arguments. On can exclude such listings using

- " a \$Offinclude command which can be subsequently reversed using \$Oninclude.
- " a <u>\$Offlisting</u> in a file to be include which does not need to be matched by a <u>\$Onlisting</u> as GAMS will automatically reset the echo print to on text status after the file is included.

13.1.6 Passing \$ commands between code segments: \$Onglobal and \$Offglobal

Ordinarily the \$commands in a program which includes others are not passed on to included files. On can require GAMS to pass such commands using the \$Onglobal command which can be subsequently reversed using \$Offglobal.

13.1.7 Special provision for CSV files

Spreadsheets and other programs can read and write CSV (comma separated value) files. Therein commas separate fields and text items can be in quotes. GAMS can also include such files using the \$ command \$Ondelim.

\$Ondelim\$Offdelim

13.1.7.1 \$Ondelim and \$Offdelim

CSV formatted entries files may be incorporated by using the command \$Ondelim before beginning the entry and then \$Offdelim afterwards. Consider the following example (CSV1.gms):

```
PLANT PLANT LOCATIONS /NEWYORK, CHICAGO, LOSANGLS /
MARKET DEMANDS /MIAMI, HOUSTON, PORTLAND/
table datafrmCSV(plant, market) data in CSV format
$Ondelim
dummy, MIAMI, HOUSTON, PORTLAND
NEWYORK, 1300, 1800, 1100
CHICAGO, 2200, 1300, 700
LOSANGLS, 3700, 2400, 2500
$Offdelim
```

where the section in blue is in CSV form. In version 22.7 and later one can also drop the dummy entry but must maintain the comma as follows

```
table datafrmCSV2(plant,market) data in CSV format
$Ondelim

/MIAMI,HOUSTON,PORTLAND

NEWYORK,1300,1800,1100

CHICAGO,2200,1300,700

LOSANGLS,3700,2400,2500
$Offdelim
```

One could equivalently use an include file as follows (CSV2.gms)

```
PLANT PLANT LOCATIONS /NEWYORK, CHICAGO, LOSANGLS /
MARKET DEMANDS /MIAMI, HOUSTON, PORTLAND/
table datafrmCSV(plant, market) data in CSV format
$Ondelim
$Include Csvtoinc
$Offdelim
```

where the file **csvtoinc.gms** contains

```
dummy, MIAMI, HOUSTON, PORTLAND
NEWYORK, 1300, 1800, 1100
```

CHICAGO, 2200, 1300, 700 LOSANGLS, 3700, 2400, 2500

where the dummy could be dropped but the comma must be maintained.

Notes:

- " We use \$Ondelim before the CSV entry or included file and \$Offdelim after to tell GAMS that the following entries are delimited.
- A text item like the entry dummy above is included to use up the space over the set elements defining the table rows although as of version 22.7 this can be balk with just a comma.

13.2 Dollar Commands

Dollar commands set off with a \$ in column 1 are used to exercise increased control over GAMS functions. All \$ commands in this class are implemented at compile time and cannot be data value dependent. (Note we are not dealing here with \$ in conditionals.)

Basics
Categories of \$ commands
Detailed description of dollar commands

13.2.1 Basics

Dollar commands must start with a "\$" symbol in the first column. Dollar commands may be placed anywhere within a GAMS program and are processed during the compilation of the program. The commands options are used as follows

\$commandname argument

where

commandname is the name of the specific option to be altered as listed below is a potentially needed argument associated with the command

Notes:

- " Dollar commands do not appear on the compiler listing unless an error has been detected or they are included using the option <u>\$Ondollar</u>.
- " The command names are not case sensitive.
- Depending on the particular dollar command, the number of arguments required can vary from 0 to many.
- " No blank space is permitted between the \$ character and the command name that follows.
- " In most cases, multiple dollar commands can be processed on a line.
- " The effect of the dollar command is felt immediately after the dollar command is processed.
- Dollar commands ordinarily begin with a \$ but this can be changed using \$dollar.
- " Dollar commands are processed at compile time immediately with the program stopping until the command is finished and all \$ commands are resolved before beginning execution. This can lead to interesting implications for the results as discussed next.

13.2.1.1 When do dollar commands occur?

One important consideration when considering employing \$commands involves the timing of there resolution. Suppose we have a file (toinclude.gms) that contains

```
a=3;
```

and a file that includes this file but also redefines it via use of <u>put commands</u> and in the sequence as typed the redefinition occurs before the inclusion as follows (**timeinclude.gms**)

```
scalar a /1/;
file toinc /toinclude.gms/;
put toinc,'a=5;' /;
$include toinclude
display a;
```

so that after the program runs the file (toinclude.gms) contains

```
a=5;
```

So what does the display look like? Well it is

```
6 \text{ PARAMETER a} = 3.000
```

reflecting the initial value of the parameter "a" from <u>toinclude.gms</u> before the program started, and is unaffected by the action of the put command. Why? This occurs because all \$ commands are resolved at compile time and can never be affected by the subsequent results of the program.

Another example is also instructive as illustrated by the example dollartime.gms below.

```
1 set i /i1,i2/
2 $ONMULTI
3 parameter a(i) /i1 22, i2 33/;
4 display a;
5 parameter a/i1 44/;
6 display a;
```

where the resultant output is

```
---- 4 PARAMETER a i1 44.000, i2 33.000
---- 6 PARAMETER a i1 44.000, i2 33.000
```

Note in line 4 the value we get from the display is not the 22 entered originally for a(1) but is rather the redefined value allowed by <u>\$ONMULTI</u> of 44 which does not actually occur until line 5. This occurs because the \$ and redefinition is processed before the execution time display occurs.

This can become yet more complex when one is using \$CALL and GDX associated commands as illustrated in the Links to Other Programs Including Spreadsheets chapter.

13.2.2 Categories of \$ commands

The Dollar Commands can be grouped into major functional categories affecting

Commands for inclusion of comments

LST and other output file contents

Inclusion of external files

Contents dependent compilation

Numerical procedures used

Reset of data for items

GDX files

Compiler procedures

Execution of an external program

Impose data access restrictions

Tear apart strings

Here we list these commands by group then later we define them more precisely.

13.2.2.1 Commands for inclusion of comments

The dollar commands in this group cause GAMS to include comments or allow different forms of comments. They are discussed here and in the Comment chapter. These dollar commands are:

\$Comment	Dollar command that changes character used to start a comment in column 1 which
	is now an *.
\$Eolcom	Dollar command that changes delimiter for end of line comments.
\$Hidden	Dollar command that inserts one line comment that does not appear in LST file.
\$Inlinecom	Dollar command that changes character strings delimiting an in line comment.
\$Maxcol	Dollar command that sets right margin for the input file.
\$Mincol	Dollar command that sets left margin for the input file.
\$Offeolcom	Dollar command that deactivates ability to use end-of-line comments.
\$Offinline	Dollar command that deactivates ability to use in line comments.
\$Offmargin	Dollar command that turns off mincol and maxcol margins.
\$Offnestcom	Dollar command that prohibits nested in line comments.
\$Offtext	Dollar command that ends a multi line comment.
\$Oneolcom	Dollar command that activates ability to use end-of-line comments.
\$Oninline	Dollar command that activates ability to use in line comments.
\$Onmargin	Dollar command that turns on mincol and maxcol margins.
\$Onnestcom	Dollar command that allows nested in line comments.
\$Ontext	Dollar command that starts a multi line comment.
\$Remark	Dollar command that includes a comment with a substitutable parameter.

13.2.2.2 LST and other output file contents control

The dollar commands in this group cause GAMS to alter the contents of the LST file or send messages to other files. They are discussed here and in the <u>Standard Output</u> chapter. The dollar commands are:

\$Abort	Dollar command that causes compilation to stop and issues an error message in
	LOT (I)

LST file.

Spouble Dollar command that starts double spacing of echo print lines in LST file.

\$Echo Dollar command that echoes text to a named file. \$Echos Dollar command that echoes text to a named file with parameter substitution. \$Echov Dollar command that echoes text to a named file without parameter substitution. \$Eject Dollar command that starts a new page in LST file. \$Error Dollar command that causes reporting of compiler error to LST file but allows continued compilation. \$Lines Dollar command that starts new page if less than n lines are left on a page. Dollar command that sends specified text to the LOG file. \$Log **\$Offdollar** Dollar command that suppresses echo print of dollar commands to LST file. \$Offecho Dollar command to stop action of \$Onecho. Dollar command that suppresses echo print of included files to LST file. **\$Offinclude** \$Offlisting Dollar command that deactivates echo print of subsequent input lines. \$Offput Dollar command that stops \$onput transfer of text to a put file. **\$Offsymlist** Dollar command that removes symbol list from LST file. **\$Offsymxref** Dollar command that removes symbol cross reference from LST file. **\$Offuellist** Dollar command that removes unique element list from LST file. **\$Offuelxref** Dollar command that removes unique element cross reference from LST file. **\$Offupper** Dollar command that halts printing of echo print in upper case. \$Ondollar Dollar command that adds echo print of dollar commands to LST file. \$Onecho Dollar command to start copying succeeding lines to file. \$Onechos Dollar command to start copying succeeding lines to file with parameter substitution. \$Onechov Dollar command to start copying succeeding lines to file. \$Oninclude Dollar command that causes echo print of included files. **\$Onlisting** Dollar command that activates echo print of subsequent input lines. \$Onput Dollar command that transfers the text in subsequent lines to a put file. Dollar command that transfers the text in subsequent lines to a put file with \$Onputs parameter substitution. Dollar command that transfers the text in subsequent lines to a put file without **\$Onputy** parameter substitution. Dollar command that includes symbol list in LST file. **\$Onsymlist** \$Onsymxref Dollar command that includes symbol cross reference in LST file. **\$Onuellist** Dollar command that adds unique element list to LST file. \$Onuelxref Dollar command that adds unique element cross reference to LST file. **\$Onupper** Dollar command that activates conversion of subsequent echo print lines to upper case listing in LST file. \$Single Dollar command that starts single space listing of subsequent echo print lines in LST Dollar command that redefines characters for four **** messages. \$Stars Dollar command that defines subtitle for LST file. \$Stitle

13.2.2.3 Ways of including external files

\$Title

The dollar commands in this group cause GAMS to include external files in a program and control attributes of those files plus the LST file. They are discussed here and in the <u>file inclusion</u> chapter. The dollar commands are:

Dollar command that defines LST file title.

\$Batinclude	Dollar command that includes an external file with arguments.
\$Include	Dollar command that includes an external file without arguments.
\$Libinclude	Dollar command that includes a file with arguments from inclib subdirectory.
\$Offglobal	Dollar command that causes dollar commands in main programs to not be honored
	in included files.
\$Offinclude	Dollar command that suppresses echo print of included files in LST file.
\$Onglobal	Dollar command that causes dollar commands in main programs to be honored in
	included files.
\$Oninclude	Dollar command that causes echo print of included files.

\$Shift Dollar command that shifts arguments in include files.

\$Sysinclude Dollar command that includes file with arguments from system directory.

13.2.2.4 Contents dependent compilation

The dollar commands in this group cause GAMS to execute statements that follow different procedures based on the setting of flags or the characteristics of data items or file existence. They are discussed briefly here and more extensively in the <u>Conditional Compilation</u> chapter. The dollar commands are.

\$Abort	Dollar command that causes compilation to stop and issues an error message in LST file.
\$Error	Dollar command that causes reporting of compiler error to LST file but allows continued compilation.
\$Goto	Dollar command that transfers control to a line with an internal label.
<u>\$1f</u>	Dollar command that causes a statement to be executed at compile time if case sensitive conditional is true.
\$If not	Dollar command that causes a statement to be executed at compile time if case sensitive conditional is false.
<u>\$Ifi</u>	Dollar command that causes a statement to be executed at compile time if case sensitive conditional is true.
\$Ifi not	Dollar command that causes a statement to be executed at compile time if case sensitive conditional is false.
\$Label	Labels a line allowing branching to it from a \$goto.
\$Prefixpath	Augments search path windows environment variable.
\$Set	Dollar command that defines control variable.
\$Setenv	Dollar command that defines or redefines windows environment variable.
\$Setglobal	Dollar command that defines global control variable.
\$Setlocal	Dollar command that defines local control variable.

13.2.2.5 Alter numerical procedures used

The dollar commands in this group alter some of the GAMS numeric procedures. The dollar commands are.

\$Offdigit	Dollar command that deactivates significant digit transformation.
\$Offeps	Dollar command that deactivates treatment of zeros as EPS.
\$Ondigit	Dollar command that activates significant digit transformation.
\$Oneps	Dollar command that activates treatment of zeros as EPS.

13.2.2.6 Alter data for items

The dollar commands in this group allow removal of data items or a reset of their contents. The dollar commands in this group are listed in the table below.

\$Clear	Dollar command that resets named items to default values.
\$Kill	Dollar command that removes all data for an item.

13.2.2.7 GDX file read/write

The dollar commands in this group allow one to pass data to and from GDX files as discussed in the GDX chapter. The dollar commands in this group are:

\$Gdxin	Dollar command that opens/closes a GDX file for input.
\$Gdxout	Dollar command that opens/closes a GDX file for output.
\$Load	Dollar command that loads data from a GDX file.

\$Unload Dollar command that unloads data to a GDX file.

13.2.2.8 Alter compiler procedures

The dollar commands in this group alter GAMS compilation procedures applied to entries in the input file allowing or disallowing particular syntax choices. The dollar commands in this group are:

\$Clearerror	Dollar command that clears compiler errors.
\$Dollar	Dollar command that resets character that starts dollar option commands.
\$Offdelim	Dollar command that deactivates CSV separation of table data.
\$Offempty	Dollar command that prohibits empty data statements.
\$Offend	Dollar command that deactivates alternative syntax for flow control statements.
\$Offmulti	Dollar command that prohibits multiple data item definitions.
\$Offundf	Dollar command that prohibits undf from being assigned.
\$Offwarning	Dollar command that activates relaxed domain checking.
\$Ondelim	Dollar command that activates CSV separation of table data.
\$Onempty	Dollar command that allows empty data statements.
\$Onend	Dollar command that deactivates alternative syntax for flow control statements.
\$Onmulti	Dollar command that allows multiple data item definitions.
\$Onundf	Dollar command that allows undf to be assigned.
\$Onwarning	Dollar command that deactivates relaxed domain checking.
\$Phantom	Dollar command that designates a phantom set element.
<u>\$Use205</u>	Dollar command that tells GAMS to use version 2.05 syntax.
<u>\$Use225</u>	Dollar command that tells GAMS to use version 2.25 syntax.
<u>\$Use999</u>	Dollar command that tells GAMS to use latest version syntax.

13.2.2.9 Cause execution of an external program

This dollar commands in this group allow one to execute an external program.

<u>\$Call</u> Dollar command that executes a program during compilation.

13.2.2.10 Restrict access to data

The dollar commands in this group cause GAMS to limit access to data. The dollar commands in this group are:

\$Expose	Dollar command that removes all privacy restrictions.
\$Hide	Dollar command that hides the objects in a privacy setting but allows them to be
	used in model calculations.
\$Protect	Dollar command that does not allow the objects to be modified in a privacy setting
	but allows use in model calculations.
\$Purge	Dollar command that removes the objects and all data associated in a privacy
	setting.

13.2.2.11 Tear apart strings

The dollar commands in this group cause GAMS to disassemble strings into multiple environment variables. The dollar commands in this group are:

\$Setcomps	Dollar command that dissembles period delimited item into individual components.
\$Setnames	Dollar command that tears apart a file name into components.

13.2.2.12 Compress and encrypt files

Input file compression and decompression are available to all users. Encryption and secure work files require special licensing. Three Dollar Control Options control this:

 \$Compress
 <source> <target>
 Causes compression of an input file

 \$Decompress
 <source> <target>
 Causes decompression of an input file

 \$Encrypt
 <source> <target>
 Causes encryption of an input file

13.2.3 Detailed description of dollar commands

This section describes each of the dollar commands in detail. The options are listed in alphabetical order.

Abort Maxcol **Phantom Batinclude** Mincol **Prefixpath** <u>Call</u> Ondelim and Offdelim **Protect** Clear **Ondigit and Offdigit** Purge Ondollar and Offdollar Clearerror Remark Comment Onecho and Offecho Set Dollar Onempty and Offempty **Setargs** Onend and Offend Double Setcomps Echo Echon Oneolcom and Offeolcom Setddlist **Eject** Oneps and Offeps Setglobal Onglobal and Offglobal Eolcom Setenv Oninclude and Offinclude Setlocal Error Oninline and Offinline Escape Setnames Exit Onlisting and Offlisting Shift Onmargin and Offmargin **Show Expose** Onmulti and Offmulti Gdxin Single Gdxout Onnestcom and Offnestcom **Stars** Goto Onput, Onputs, Onputv, Offput Stop Hidden Onsymlist and Offsymlist Stitle Hide Onsymxref and Offsymxref Sysinclude **Ontext and Offtext** Title If, If not, Ifi, Ifi not **Onuellist and Offuellist** Include **Unload** Inlinecom Onuelxref and Offuelxref Use205 Onundf and Offundf Use225 Kill Label Onupper and Offupper Use999 Onwarning and Offwarning Libinclude

13.2.3.1 Abort

<u>Lines</u> <u>Load</u> Log

This issues a compilation error and aborts the compilation placing the associated text message in the LST file. It is employed using the syntax

```
$abort 'text'
```

It can be used with the extension .noerror causing the error count to NOT be increased. When a

save file is written, all remaining unexecuted code will be flushed. This allows effective reuse of the save file. The syntax is

```
$abort.noerror 'text'
```

13.2.3.2 Batinclude

The \$Batinclude includes an external file with arguments as discussed in the <u>file inclusion</u> chapter. This command is invoked using the syntax

```
$Batinclude filename arg1, arg2,...
```

This by default includes the file from the current working directory but the <u>Idir</u> command line parameter can be used to define a complex search path.

13.2.3.3 Call

This command causes GAMS to call an external program or operating system command during compilation interrupting compilation until the command has been completed. This command is invoked using the syntax

```
$call externalcommand arg1, arg2,...
```

Quotes may be placed around the command.

Example:

```
$call 'copy myfile newname'
```

Notes:

- Call is discussed extensively in the Links to Other Programs Including Spreadsheets chapter.
- There is a counterpart command called Execute that is discussed in the <u>Links to Other Programs Including</u>

 Spreadsheets chapter that operates at execution time.
- " Compilation errors are issued if the command or the command processor cannot be loaded and executed properly.
- The command string can be passed to the system and executed directly without using a command processor by prefixing the command with an '=' sign.

```
$call 'gams trnsport'
$call '=gams trnsport'
```

In the second call, the return codes from the system are intercepted and made available to the GAMS system through the errorlevel DOS batch function but they are not in the first.

13.2.3.4 Clear

This resets GAMS items to their default values. This command is invoked using the syntax

```
$clear item1 item2
```

Notes:

- " A list of items follows \$clear and results in multiple items being cleared. While the example above lists two items one, two or many more can be listed.
- " This is carried out during compile time, and not when the GAMS program executes and it is carried out before any calculations.
- There is an associated <u>option command</u> called clear which operates at execution time. It is usually the better choice.
- " Not all items can be cleared only set, parameter, equation and variable types can be reset.
- " The result is that sets are emptied and data are zeroed.

13.2.3.5 Clearerror

This clears GAMS awareness of compiler errors. This command is invoked using the syntax

\$clearerror

13.2.3.6 Comment

This changes the character normally used in column 1 to start a comment from * to the single character specified as discussed in the Comment chapter. This command is invoked using the syntax

```
$comment character
```

where character is a one character specification of the new item to use. Note this item should be carefully chosen to not conflict with other usages of the newly chosen character. An example follows (**commentdol.gms**):

```
*normal comment
$comment !
!comment with new character
```

The case of character does not matter when being used.

13.2.3.7 Compress

This causes a file to be compressed into a packed file as discussed in the <u>file compression and</u> encryption chapter. This command is invoked using the syntax

\$Compress source target

where

source is the name of the source file to be compressed and

target is the name for the resultant compressed file

An example is:

\$compress file.gms compressfile1.gms

\$Decompress reverse this process.

13.2.3.8 Decompress

This causes a file to be decompressed into an unpacked file as discussed in the <u>file compression and encryption</u> chapter. This command is invoked using the syntax

\$Decompress source target

where

source is the name of the compressed source file to be decompressed and

target is the name for the resultant decompressed file

An example is:

\$decompress compressfile.gms decompressfile.gms

\$Compress creates the compressed files..

13.2.3.9 Dollar

This dollar command changes the current \$ symbol used in dollar sign commands not those in conditionals to the single character specified as c. This command is invoked using the syntax

```
$dollar character
```

where character is a one character specification of the new item to use. The character used should be carefully chosen to not conflict with other usages of the newly chosen character. An example follows (**commentdol.gms**):

```
$Onlisting
$dollar #
#offlisting
```

13.2.3.10 Double

The lines following the \$double statement in the echo print of the source file will be echoed in a double spaced fashion in the Echo print within the LST file. This command is invoked using the syntax

\$double

13.2.3.11 Echo, Echon

These options send a text message to an external file. This command is invoked using the syntax

```
$echo 'text to be sent' > externalfile

or
    $echo 'other text to be sent' >> externalfile

or
    $echon 'this text' > externalfile

or
    $echon 'a text message' >> externalfile
```

where externalfile is the name including if needed the path of the external file. When the \$echon version is used, then no end of line marker is written so the line is repeatedly appended to by subsequent commands. Also note as discussed below <u>\$Onecho</u> and <u>\$Offecho</u> allows one to copy contiguous lines of text.

Notes:

- " Both the text and the file name can be quoted or unquoted.
- " The file name by default will go in the working directory.
- " The file is not closed until the end of the compilation or when a \$call or any kind of \$include statement is encountered.
- " The symbols > causes any files with the same name to be overwritten.
- " The symbols >> causes any files with the same name to be appended to.

13.2.3.12 Eject

This will force a new page to be begun in the LST file. This command is invoked using the syntax

\$eject

13.2.3.13 Encrypt

This causes a file to be converted into an encrypted file as discussed in the <u>file compression and</u> encryption chapter. This command is invoked using the syntax

\$Encrypt source target

where

source is the name of the source file to be compressed and

target is the name for the resultant compressed file

An example is:

```
$encrypt file.gms encryptfile.gms
```

A <u>special license</u> is required to use this option.

13.2.3.14 Eolcom

This changes the up to 2 character string normally used to delimit an end of line comment from !! to the characters specified as discussed in the Including Comments chapter. This command is invoked using the syntax

```
$eolcom characters
```

where characters are a two character specification of the new delimiter. An example follows (**commentdol.gms**):

```
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
0 = 0
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0 = 0
0 = 0
```

Notes:

- " By default the delimiter is initialized to '!!' but is not active.
- " The \$eolcom or \$Oneolcom dollar command must be used before end of line comments can be employed.
- " The \$eolcom dollar command sets \$Oneolcom to the default setting automatically.

13.2.3.15 Error

Issues a compilation error and continues compilation placing the associated text message in the LST file. It is employed using the syntax

```
$error 'text to include in the LST file'
```

13.2.3.16 Escape

Allows one to print out or display the text sequence for the % syntax used in setting off <u>control variables</u>, <u>system attributes</u>, <u>GAMS command line parameters</u> and <u>arguments</u> in include files. It is employed using the syntax

```
$escape symbol
```

This renders all subsequent commands of the form %symbol to not have parameter substitution done for them and on display or in a put to come out as just a %.

For example (escape.gms)

```
$escape &
```

will make %&controlvariable%& print out in a display or put as %controlvariable%. while %&1 will print out as %1. This is really only present to allow one to be able to write GAMS instructions from GAMS as one would not be able to use a put to write the symbols %gams.ps% otherwise.

One may reverse this action with

\$escape %

13.2.3.17 Exit

Exits the file currently being utilized. Thus when this is placed in an included file it exits that file but continues in the file where the include appears. In the main program compilation is discontinued at that point. It is employed using the syntax

\$exit

13.2.3.18 Expose

Removes all privacy restrictions from the named item or items.

```
$expose item1 item2
or
$expose all
```

Notes:

- " A list of items follows \$expose and results in multiple items being exposed.
- " While the statement example above lists two items one, two or many more can be listed.
- " The word ALL can also be used to expose all items.
- " The Appendix H of the GAMS Users Guide elaborates.
- " A special license file is needed for this feature to work.
- " The expose only takes effect in subsequent restart files.

13.2.3.19 Gdxin

This dollar command is used in a sequence to load specified items from a <u>GDX file</u>. It is employed using the syntax

```
$Gdxin filename
```

where filename gives the name of the GDX file (with or without the extension GDX) and the command opens the specified GDX file for reading

and

\$Gdxin

where the command closes the specified GDX file.

The command must be used in conjunction with the command \$Load.

Examples:

(gdxintrnsport.gms)

\$gdxin tran2
\$Load

```
Sets
       i
           canning plants
       j
           markets
                            ;
$Load i j
  Parameters
       a(i) capacity of plant i in cases
      b(j) demand at market j in cases;
$Load a=sup
$Load b=dem
  Parameter d(i,j) distance in thousands of miles;
$Load d
  Scalar f freight in dollars per case per thousand miles
$Load f
$gdxin
```

Notes:

- " A Gdxin command followed by the name of the GDX file to use must precede all \$Load commands and opens the file.
- " A Gdxin command without following arguments must succeed the Load command or commands and closes the file. More than one Load can appear in between.

13.2.3.20 Gdxout

This dollar command is used in a sequence to unload specified items to a GDX file. It is employed using the syntax

```
$Gdxout filename
```

where filename gives the name of the GDX file (with or without the extension GDX) and the command opens the specified GDX file for writing

and

\$Gdxout

where the command closes the specified GDX file.

The command must be used in conjunction with the command \$Unload.

Example:

(gdxtrnsport.gms)

```
$gdxout tran
$unload i j
$unload d
$unload f
$unload b=dem a=sup
$gdxout
```

- " A Gdxout command followed by the name of the GDX file to use must precede all \$Unload commands and opens the file.
- " A Gdxout command without following arguments must succeed the Unload command or commands and closes the file. More than one Unload can appear in between.

13.2.3.21 Goto

This dollar command will cause transfer of compilation focus to the line starting with an internal label specified through <u>\$Label</u> and then continue compilation from there skipping all lines in between. It is employed using the syntax

\$goto internallabel

Notes:

- " This dollar command can be used to skip over or repeat sections of the input files.
- " In Batinclude files, the target labels or label arguments can be passed as parameters.
- " When using a \$goto statement GAMS protects against the potential of an infinite loop. The number of times a program jumps back to a label is counted and when a limit is reached, GAMS will issue an error. A maximum of 100 jumps to the same label is the limit.
- " Further discussion appears in the Conditional Compilation chapter.

13.2.3.22 Hidden

This dollar command will cause the following text to be treated as a comment that will not be echoed to the listing file as discussed in the Including Comment chapter. It is employed using the syntax

```
$hidden text
```

For example (commentdol.gms):

\$hidden a hidden comment to me

13.2.3.23 Hide

This dollar command hides the named items so they cannot be displayed or computed but still allows them to be used in model calculations (.. commands when the solve statement is executed).

```
$hide item1 item2
or
    $hide all
```

- " A list of items follows \$hide and results in multiple items being hidden.
- " While the statement example above lists two items one, two or many more can be listed.
- " The word ALL can also be used to hide all items.
- " Appendix H of the GAMS Users Guide elaborates.

" A special license file is needed for this feature to work.

13.2.3.24 lf, lf not, lfi, lfi not

\$If provides control over conditional processing of the input file(s). The syntax is

\$If condition statement to execute
or
\$If NOT condition statement to execute
or
\$Ifi condition statement to execute
or
\$Ifi NOT condition statement to execute

The \$Ifi variant is case insensitive while \$If is case sensitive.

Notes:

- " Numerous conditional expression types can be used as discussed in the Conditional Compilation chapter.
- " The result of the conditional test is used to determine whether to include the remainder of the line, which can be any valid GAMS statement including other \$ commands like \$Goto.
- " The first non-blank character on the line following the conditional expression is considered to be the 1st column position of the GAMS input line. Therefore, if the first character encountered is a comment character the rest of the line is treated as a comment line. Likewise if the first character encountered is the dollar command character, the line is treated as a dollar command line.
- " An alternative to placing the statement to execute on the same line as the conditional is to leave the remainder of the line blank and place the statement to execute on the line immediately following the \$if line.
- " If the conditional is found to be false, either the remainder of the line (if any) is skipped or the next line is not read.

13.2.3.25 Include

This includes an external file without arguments as discussed in the <u>Including External Files</u> chapter. This command is invoked using the syntax

```
Sinclude filename
```

This by default includes the file from the current working directory but the <u>ldir</u> command line parameter can be used to define a complex search path.

13.2.3.26 Inlinecom

This dollar command changes the delimiters used to start and end an in line comment from /* and */ to the characters specified. Usage is discussed in the Comments chapter. This command is invoked using the syntax

\$inlinecom beginningcharacters endingcharacters

where beginningcharacters and endingcharacters are each two character specifications of the new

beginning and ending delimiters to use. An example follows (commentdol.gms):

```
$Oninline
x=x  /* in line comment */ +1;
$inlinecom /& &/
x=x  /& another in line comment &/+1;
```

Notes:

- By default the delimiters are initialized to '/*' and '*/' but are not active.
- " The \$inlinecom or \$Oninline command must be used to activate the end-of-line comment before any in line comments can be used.
- The \$inlinecom dollar command activates the ability to use in line comments just as if \$Oninline were used.
- " Two pairs of character strings must be given.

13.2.3.27 Kill

Removes all data for an identifier with only the type and set definition retained. It is employed using the syntax

```
$kill item1 item2
```

Notes:

- " This command should rarely if ever be used. Rather the option command Clear is better.
- " A list of items follows \$Kill and results in multiple items being removed. While the statement example above lists two items one, two or many more can be listed.
- " This is carried out during 'compile time', and not when the GAMS program executes.
- " Not all data types can be killed only set, parameter, equation and variable types can be reset.
- " \$Clear has about the same action but the data are treated as if they were zeroed.

13.2.3.28 Label

This marks a line to be jumped to by a \$\frac{\\$Goto}{\} statement as discussed in the \$\frac{\}{\} Conditional Compilation} \\
\text{chapter. It is employed using the syntax}

```
$label internallabel
```

- " Any number of labels can be used in files and not all of them need to be referenced.
- " Re-declaration of a label identifier will not generate an error, and only the first occurrence encountered by the GAMS compiler will be used for any \$Goto references.

13.2.3.29 Libinclude

The \$libinclude includes an external file with arguments as discussed in the Including External Files chapter. This command is invoked using the syntax

```
$libinclude filename arg1, arg2,...
```

This by default includes the file from the inclib subdirectory of the GAMS system directory.

13.2.3.30 Lines

Starts a new page in the echo print part of the LST file if less than n lines are available on the current page. It is employed using the syntax

\$lines value

13.2.3.31 Load

This dollar command loads specified items from a GDX file. It is employed using the syntax

```
$Load item1 item2 ...
```

but must be used in conjunction with the command \$Gdxin.

Example:

(gdxintrnsport.gms)

```
$gdxin tran2
$Load
  Sets
       i
           canning plants
           markets
$Load i j
  Parameters
       a(i) capacity of plant i in cases
      b(j) demand at market j in cases;
$Load a=sup
$Loaddc b=dem
  Parameter d(i,j) distance in thousands of miles;
$Load d
  Scalar f freight in dollars per case per thousand miles
$Load f
$gdxin
```

- " Load is followed by the names of items to load separated by a space.
- " Load must be preceded and succeeded by a \$Gdxin. The preceding \$Gdxin specifies the GDX file name and opens the file. The succeeding \$Gdxin closes the file. More than one Load can appear in between.

- " When the \$Load is not followed by arguments this causes a listing of the GDX file contents to be generated.
- " Load brings in the data at compile time and may be used to load sets, parameters, and variable or equation starting values, bounds and scales.
- " Execute_load is the execution time counterpart of this command.
- " GAMS does not check to see if the sets referenced match with the elements of the sets in the data. If one wishes that checking then the alternative <u>\$Loaddc</u> should be used.
- The universal set can be read for a GDX by using the syntax by LOAD id=*.

13.2.3.32 Loaddc

This dollar command loads specified items from a GDX file with domain checking. It is employed using the syntax

```
$Loaddc item1 item2 ...
```

and must be used in conjunction with the command \$Gdxin.

Example:

(gdxintrnsport.gms)

```
$gdxin tran2
$Load
  Sets
       i
           canning plants
       i
           markets
                            ;
$Load i j
  Parameters
       a(i) capacity of plant i in cases
       b(j) demand at market j in cases;
$Load a=sup
$Loaddc b=dem
  Parameter d(i,j) distance in thousands of miles;
  Scalar f freight in dollars per case per thousand miles
$Load f
$gdxin
```

Notes:

- " Loaddc is an alternative form of <u>\$Load</u> but checks to see if the set element names being loaded are in the associated sets (l.e. checks the domain).
- " All other features are the same as discussed under \$Load

13.2.3.33 Log

This dollar command sends the specified text to the LOG file. It is employed using the syntax

\$Log text to send

Example:

```
$Log
$Log The following message will be written to the LOG file
$Log with leading blanks ignored. All special % symbols will
$Log be substituted out before this text is sent to the LOG file.
$Log This was line %system.incline% of file %system.incname%
$Log
```

Notes:

- " By default, the LOG file is the console.
- " The default LOG file can be reset with the Lo and Lf command line parameters.
- " Leading blanks are ignored when the text is written out to the LOG file using the \$Log command.
- " All special % symbols will be substituted out before the text passed through.
- " The output goes to the IDE process window but is intermixed with execution reports.

13.2.3.34 Maxcol

Sets the right margin for the input file specifying that all valid data is before column n+1 in the input file as discussed in the Including Comments chapter. It is employed using the syntax

\$maxcol value

Notes:

- " All text after column value is treated as a comment and is ignored.
- " The default value for value is the maximum line length currently 32767.
- " Setting maxcol to 0 causes GAMS to set it to the default value.

13.2.3.35 Mincol

Sets the left margin for the input file specifying that all valid data is after column n-1 in the input file as discussed in the Including Comments chapter. It is employed using the syntax

\$mincol value

Notes:

- " All text before column value is treated as a comment and is ignored.
- " The default for value is 1.

13.2.3.36 Ondelim and Offdelim

Controls whether data in table statements are in comma delimited format. It is employed using the syntax

```
$Offdelim
or
$Ondelim
```

Use of this feature is demonstrated in the example csv1.gms and in the file inclusion chapter.

13.2.3.37 Ondigit and Offdigit

Controls the internal precision of numbers. Sometimes a GAMS problem has to be moved from a machine with higher precision to one with lower precision. Instead of changing numbers with too much precision the \$Offdigit tells GAMS to use as much precision as possible and ignore the rest of the number. It is employed using the syntax

```
$Offdigit
or
$Ondigit
```

Notes:

- " If the stated precision of a number exceeds the machine precision an error will be reported. For most machines, the precision is 16 digits.
- " The default setting is \$Ondigit.
- " Ondigit causes GAMS to change numbers to fit machine precision.

13.2.3.38 Ondollar and Offdollar

Controls the echo print of dollar command lines in the LST file. It is employed using the syntax

```
$Offdollar
or
$Ondollar
```

Notes:

- " \$Ondollar tells GAMS to include the \$commands in the LST file.
- " \$Offdollar suppresses them.
- " The default setting is \$Offdollar.

13.2.3.39 Ondotl and Offdotl

Activates or deactivates the automatic addition of .L to variables on the right hand side of calculations as explained below. The syntax is

```
$OndotL
or
$OffdotL
```

The default is SOffdotL.

In report writing one may want to do calculations which reuse terms from the model .. equations in as close to original form as possible. Also one often wished to compute tables of results as a function of the variable levels. Before version 22.9 the only way to do this was with the .l notation as follows (macrotrnsport.gms)

```
zz2=sum((i,j),(x.l(i,j)));
```

where x is a model decision variable.

Today one can use \$Ondotl which automatically includes attached the .l to any variables appearing on the right hand side which do not otherwise have a <u>variable attribute</u> extension. In particular the following commands yield the same calculation as that above without the need to the .l's appended to the variable names.

```
$onDotL
zz=sum((i,j),(x(i,j)));
```

This feature was introduced to make <u>macros</u> more useful but is not limited to macros as illustrated above.

This feature once enabled applies to all subsequent instances where variables are on the right hand side of equations and can even be put in the first line of a model.

The command <code>\$offdotl</code> turns off the implicit .l addition.

13.2.3.40 Onecho and Offecho

Sends multiple subsequent lines to an external file called external file. The action is stopped by an \$offecho. This command are used employing the syntax

```
$Onecho > externalfile
line 1 to send
line 2 to send
$Offecho

or

$Onecho >> externalfile
line 1 to send
line 2 to send
$Offecho
```

There is also a variant that permits parameter substitution \$onechos and one that forbids parameter substitution \$onechov.

```
$Onechos > externalfile
line 1 to send with param sub %it%
line 2 to send
$Offecho
```

- " \$Echo allows one to send single lines of text.
- " Both the text and the file name can be quoted or unquoted.
- " When a path is not included the file by default will be placed in the working directory.
- " The file is not closed until the end of the compilation or when a \$call or any kind of \$include statement is encountered.
- " The redirection symbol > causes any files with the same name to be overwritten.
- " The redirection symbols >> causes any files with the same name to be appended to.
- Parameter substitution is discussed in the <u>Conditional Compilation</u> chapter.

13.2.3.41 Onempty and Offempty

Allows empty data statements for set, parameter or table data. It is employed using the syntax

```
$Offempty
or
$Onempty
```

Notes:

*Sonempty tells GAMS to allow empty data statements such as (onempty.gms)

```
$onempty
set k(*) an emply set / /;
parameter data(k) / /;
set I /i2/
table aa(I,I)
    i2
i2 ;
```

- " \$Offempty suppresses them.
- " The default setting is \$Offempty and data statements cannot be empty.
- " One can use the combination of onempty and Onmulti to develop a model without data and add it at a later stage as in multi.gms.
- " When a set is specified as empty it must be defined with dimensions present ie above the statement set k (*) indicates k is one dimensional.
- " When a table is specified as empty it must be defined with a place for at least one element as is done in the aa table with the i2 entries above.
- " Onempty coupled with Onmulti can be used in conjunction with save and restart to allow a model to be set up and data integrated later possibly to preserve proprietary model structure.

13.2.3.42 Onend and Offend

Activates alternative syntax for flow <u>Control Structures</u>. Namely <u>endloop</u>, <u>endif</u>, <u>endfor</u>, and <u>endwhile</u> are introduced as keywords when the \$Onend is active. In turn, these statements end the loop, if, for, and while statements. The dollar command is activated using the syntax

\$Offend

or

\$0nend

Notes

- Both forms of the syntax cannot be valid simultaneously.
- " Setting the \$Onend dollar command will make the alternate syntax valid, but makes the standard syntax invalid.
- " Examples appear in control.gms.

13.2.3.43 Oneolcom and Offeolcom

Activates or deactivates use of end-of-line comments as discussed in the <u>Including Comments</u> chapter. By default, the end-of-line comments are set to '!!' but the processing is disabled. The dollar command is employed using the syntax

```
$Offeolcom
or
$Oneolcom
```

13.2.3.44 Oneps and Offeps

Causes GAMS to treat a zero as an EPS in a parameter or table data statement. The syntax is

```
$Offeps
or
$Oneps
```

The default setting is \$Offeps

13.2.3.45 Onexpand and Offexpand

Activates or deactivates the expansion of macros. The syntax is

```
$Onexpand or $Offexpand
```

The default is \$Onexpand.

13.2.3.46 Onglobal and Offglobal

Causes dollar command settings to also be active in included files. The default is that command settings are not inherited (\$Offglobal). The syntax is

```
$Offglobal
or
$Onglobal
```

Dollar command settings specified in the include file will not affect the higher level file.

13.2.3.47 Oninclude and Offinclude

Controls the echo print of included files as discussed in the <u>Including External Files</u> chapter. The default is that statements are included in the echo print (\$Oninclude). The syntax is

```
$0ffinclude
or
$0ninclude
```

13.2.3.48 Oninline and Offinline

Activates or deactivates use of in line comments as discussed in the <u>Including Comments</u> chapter. By default, the delimiters are set to '/*' and '*/' but they are not allowed (\$Offinline). The syntax is

```
$Offinline
or
$Oninline
```

13.2.3.49 Onlisting and Offlisting

Activates or deactivates the echo print of input lines to the LST for lines appearing after the \$Offlisting. The syntax is

```
$Offlisting
or
$Onlisting
```

The default setting is \$Onlisting.

Notes:

- " Suppressed input lines do not generate entries in the symbol and cross-reference sections appearing at the end of the compilation listing.
- " Lines with errors will always be listed.

13.2.3.50 Onmacro and Offmacro

Activates or deactivates the expansion of macros. The syntax is

```
$Onmacro
or
$Offmacro
```

The default is sonmacro.

13.2.3.51 Onmargin and Offmargin

Activates or deactivates margin marking as discussed in the <u>Including Comments</u> chapter. The margins are set with \$mincol and \$maxcol. The syntax is

```
$Offmargin
or
$Onmargin
```

The default is \$Offmargin.

Example:

(Margin.gms)

Only the black section of the statements are active since they appear between columns 19 and 45, and anything before 19 or after column 45 is treated as a comment.

This results in the LST file segment

```
7 Now we have . set i plant /US, UK/ .This defines I 8 turned on the . scalar x / 3.145 / .A scalar example. . parameter a, b; .Define some parameters.
```

where the red dots are the delimiters.

13.2.3.52 Onmulti and Offmulti

Allows or disallows multiple definition and data statements for a set or parameter. By default (\$Offmulti), GAMS does not allow data statements to be redefined. If this dollar command is enabled, the second or subsequent data statements are merged with entries of the previous ones. It is employed using the syntax

```
$Offmulti
or
$Onmulti
```

Ordinarily \$Onmulti should not be used as it can have perverse effects.

Example:

```
$Onmulti
Scalar x /3/
Scalar x /4/;
Set I /i1/;
Set I /i2/;
Set j / /;
```

```
Set j /a,b,c/;
```

Notes:

- " Note that all multiple data statements are executed before any other statement is executed.
- " The last value takes precedence.
- " Default is \$Offmulti.
- " One can use the combination of <u>Onempty</u> and onmulti to develop a model without data and add it at a later stage as in <u>multi.gms</u>.
- " Onmulti coupled with <u>Onempty</u> can be used in conjunction with <u>save and restart</u> to allow a model to be set up and data integrated later possibly to <u>preserve proprietary model structure</u>.

13.2.3.53 Onnestcom and Offnestcom

Allows nesting of in line comments as discussed in the <u>Including Comments</u> chapter. The dollar command is employed using the syntax

```
$Offnestcom
or
$Onnestcom
```

The default is \$Offnestcom

Example:

(Commentdol.gms)

```
$inlinecom { } onnestcom
{ nesting is now possible in comments { braces have to match } }
```

13.2.3.54 Onput, Onputs, Onputv, Offput

Causes a block of text to be placed in a put file. The offput stops the putting of the text block. The variant Onputs causes parameters in the text block to be substituted while the onputv suppresses substitution. This is illustrated the Output via Put Commands chapter. It is employed using the syntax

```
$Onput

or
$Onputs

or
$Onputs
```

Eventually followed by

\$Offput

Notes

" Text from a file can be included in a put file with the Put_utility 'inc' syntax

13.2.3.55 Onsymlist and Offsymlist

Controls the incidence in the LST file of the symbol listing. This listing contains the names of all symbols that have been defined and their explanatory text in alphabetical order grouped by symbol type. This is illustrated the Standard Output chapter. It is employed using the syntax

```
$Offsymlist
or
$Onsymlist
```

The IDE default is \$Offsymlist and the command line GAMS one is \$Onsymlist.

13.2.3.56 Onsymxref and Offsymxref

Controls the incidence in the LST file of the cross-reference report of all collected symbols in listing file as discussed in the Standard Output chapter. It is employed using the syntax

```
$0ffsymxref
or
$0nsymxref
```

The IDE default is \$Offsymxref and the command line GAMS one is \$Onsymxref.

13.2.3.57 Ontext and Offtext

The dollar command \$Ontext - \$Offtext pair encloses comment lines as discussed in the <u>Including</u> <u>Comments</u> chapter. It is employed using the syntax

```
$Ontext
comment statement 1
comment statement 2
...
$Offtext
```

Line numbers in the compiler listing are suppressed for lines enclosed in the \$Ontext - \$Offtext sequence.

13.2.3.58 Onuellist and Offuellist

This dollar command controls the LST file incidence of a complete listing of all set elements that have been entered. This is illustrated in the Standard Output chapter. It is employed using the syntax

```
$Onuellist
or
$Offuellist
```

The default is \$Offuellist.

13.2.3.59 Onuelxref and Offuelxref

This dollar command controls the incidence of a cross references of set elements in the LST file as discussed in the Standard Output chapter. It is employed using the syntax

```
$Onuelxref
or
$Offuelxref
```

13.2.3.60 Onundf and Offundf

This dollar command controls the incidence the use of the special value UNDF in data statements and expression as discussed in the <u>Calculating Items</u> chapter. It is employed using the syntax

```
$Onundf
or
$Offundf
```

The default is Offundf.

13.2.3.61 Onupper and Offupper

This dollar command causes the upper casing of input lines when echo printed to the listing file. It is employed using the syntax

```
$Onupper
or
$Onupper
```

The default is \$Offupper. All characters in the lines between \$Onupper and \$Offupper are capitalized.

13.2.3.62 Onwarning and Offwarning

This option alters the way data domain checking is done. It allows domain errors in data statements that are imported from other systems and reports warnings instead of errors. Internally data are accepted and stored, even though they are outside the domain. The option is employed using the syntax

```
$Onwarning
or
$Offwarning
```

The default value is \$Offwarning.

- " This switch affects three types of domain error numbers 116, 170 and 171.
- " This can have serious side affects and one has to exercise great care when using this feature.

13.2.3.63 Phantom

This dollar command is used to designate a particular element name as a phantom set element. It is employed using the syntax

\$phantom elementname

Example:

```
$phantom null
set i / null/
   j / a,b,null/;
display i,j;
```

The resulting section of the LST file is

```
---- 4 SET I (EMPTY)
---- 4 SET J
a, b
```

Notes:

- A phantom element is handled like any other set element. However, it is handled like it does not exist.
- " This is sometimes used to specify a data template that initializes the phantom records to default values.
- " Note that null does not appear in the listing file.
- " Assignment statements on the phantom label are ignored.

13.2.3.63.1 Prefixpath

A dollar command that augments search path in the Windows path environment variable.

```
$prefixpath value
```

This results in the text in value being appended to the beginning of the search path.

13.2.3.64 Protect

This dollar command freezes all values of the named parameters not allowing modification but still allowing their use in model calculation (.. commands when models are set up) in a privacy setting.

```
$protect item1 item2
or
$protect all
```

- " A list of items follows \$protect and results in multiple items being protected.
- " While the statement example above lists two items one, two or many more can be listed.

- " The word ALL can also be used to protect all items.
- " Appendix H of the GAMS Users Guide elaborates.
- " A special license file is needed for this feature to work.
- " The protection only takes effect in the restart files.

13.2.3.65 Purge

This dollar command removes the objects and all data associated in a privacy setting.

```
$purge item1 item2
or
$purge all
```

Notes:

- " A list of items follows \$purge and results in multiple items being removed.
- " While the statement example above lists two items one, two or many more can be listed.
- " The word ALL can also be used to remove all items.
- " Appendix H of the GAMS Users Guide elaborates.
- " A special license file is needed for this feature to work.
- " The removal only takes effect in the restart files.

13.2.3.66 Remark

This dollar command adds a comment to the list file with parameter substitution

```
$remark starttext %item% moretext
```

Which if item was a global variable would create a line in the LST file as follows

```
starttext textinitem moretext
```

13.2.3.67 Set

Establishes or redefines contents of a control variable that is accessible in the code where the command appears and all code included therein.

```
$set varname value
```

where

varname is any user chosen variable name value is optional and can contain text or a number

Use of this command is discussed in the **Conditional Compilation** chapter.

These variables are destroyed using

```
$drop varname
```

13.2.3.68 Setargs

Sets up substitutable parameters as GAMS control variable names.

```
$setargs args
```

For example using

```
$setargs one two thisthree allremain
```

causes a Batinclude file to use one in place of %1, two in place of %2 and thisthree in place of %3 and all remaining arguments are associated with allremain. Thus one could use code like

```
$setargs one two thisthree allremain
%one% = %two% * %thisthree%;
```

in the BATINCLUDE instead of

```
%1=%2*%3;
```

setargs.gms provides an example. Note setargs must appear in the Batincluded file. Also note one can also use a * or a . or a / to cause a numbered item to be skipped over.

For example

```
$setargs * * thisthree *
```

will only put a new name in for %3.

Use of this command is further discussed in the conditional compilation chapter.

13.2.3.69 Setcomps

Establishes or redefines control variables so they contain the components of a period delimited string.

```
$setcomps perioddelimstring v1 v2 v3 ....
```

where perioddelimstring is any period delimited string like the set specification of a multidimensional parameter

- v1 is the name of a control variable that will contain the name of the set element in the first position
- v2 is the name of a control variable that will contain the name of the set element in the second position
- is the name of a control variable that will contain the name of the set element in the third position

Thus (condcomp.gms)

```
$setcomps s1.s2.s3 sel1 sel2 sel3
```

separates the string s1.s2.s3 into its three components placing s1 into sel1, s2 into sel2 and s3 into sel3.

The three items may be recombined back into the original filename string by using %v1%.%v2%.%v3% in a command like (condcomp.gms)

```
$setglobal nam1 %sel1%.%sel2%.%sel3%
```

In turn one can do conditional processing as illustrated below

```
scalar count /0/;
set sels /s1*s3/;
loop(sels,count=count+1;
   if(sameas(sels,"%sel2%"),display "found element %sel2% in position",count;);
   );
```

13.2.3.70 Setddlist

Causes GAMS to look for misspelled or undefined <u>'double dash' GAMS parameters</u>. For example, in the program below the double dash' options in use are 'one', 'two', 'three' and 'four' (note the use of the % two% in quotes automatically makes it part of the allowed list of double dash parameters):

```
$if NOT set one $set one default value
display '%two%';
$setddlist three four
```

The following GAMS invocation will cause an error since --five is not a valid 'double dash' option.

```
gams ein.gms --two=twovalue --five=20
```

13.2.3.71 Setglobal

Establishes or redefines contents of a control variable that is accessible in the code where the command appears and all code included therein.

```
$setglobal varname value
```

where

varname is any user chosen variable name value is optional and can contain text or a number

Use of this command is discussed in the conditional compilation chapter.

These variables are destroyed using

\$dropglobal varname

13.2.3.72 Setenv

Establishes or redefines contents of an environment variable.

```
$setenv varname value
```

where

varname is a user or system environment variable name value is optional and can contain text or a number

Use of this command is discussed in the conditional compilation chapter.

13.2.3.73 Setlocal

Establishes or redefines contents of a control variable that is accessible only in the code module where defined.

```
$setlocal varname value
```

where

varname is any user chosen variable name value is optional and can contain text or a number

Use of this command is discussed in the conditional compilation chapter.

These variables are destroyed using

```
$droplocal varname
```

13.2.3.74 Setnames

Establishes or redefines three control variables so they contain the drive subdirectory, filename and extension of a file named with full path.

```
$setnames filename v1 v2 v3
```

where filename is any file name

- v1 is the name of a control variable that will contain the name of the subdirectory where the file is located
- v2 is the name of a control variable that will contain the root name of the file
- v3 is the name of a control variable that will contain the extension of the file

Thus (condcomp.gms)

```
$setnames d:\gams\xxx.txt filepath filename fileextension
```

separates the filename d:\gams\xxx.txt into its three components placing d:\gams\ into filepath, xxx into

filename and .txt into fileextension.

The three items may be recombined back into the original filename string by using %v1%%v2%%v3% in a command like (condcomp.gms).

\$setglobal name %filepath%%filename%%fileextension%

13.2.3.75 Shift

Shifts the order of all parameters passed once to the 'left'. This effectively drops the lowest numbered parameter in the list. It is employed using the syntax

\$shift

You can use it to process parameters one at a time until you have done them all in a <u>Batinclude</u> context (<u>shift.gms</u>).

13.2.3.76 Show

Shows current values of the control variables plus a list of the macros. It is employed using the syntax

\$show

13.2.3.77 Single

Causes all subsequent lines in the echo print source file portion of the LST file being single spaced. It is employed using the syntax

\$single

This dollar command is the default GAMS state, and is only useful as a switch to turn off the \$double dollar command.

13.2.3.78 Stars

Alters the '****' marker in the GAMS listing file. By default, important lines like those denote errors, and the solver/model status are prefixed with '****'. The syntax to use the command is

\$stars characters

where the characters are the replacement string.

13.2.3.79 Stop

Stops program compilation without creating an error.

\$stop

13.2.3.80 Stitle

Sets a subtitle that is placed in the page header of the LST file as discussed in the <u>Standard Output</u> chapter. The next output line will appear on a new page in the listing file. It is employed using the syntax

```
$stitle 'new title'
```

13.2.3.81 Sysinclude

The \$sysinclude includes an external file with arguments as discussed in the <u>Including External Files</u> chapter. This command is invoked using the syntax

```
$sysinclude filename arg1, arg2,...
```

This by default includes the file from the GAMS system directory.

13.2.3.82 Title

This dollar command sets a title that is placed in the page header of the listing file to 'new title' as discussed in the <u>Standard Output</u> chapter. The next output line will appear on a new page in the listing file. It is employed using the syntax

```
$title 'new title'
```

13.2.3.83 Unload

This dollar command unloads specified items to a GDX file. It is employed using the syntax

```
$Unload item1 item2 ...
```

but must be used in conjunction with the command \$Gdxout.

Example:

(gdxtrnsport.gms)

```
$gdxout tran
$unload i j
$unload d
$unload f
$unload b=dem a=sup
$gdxout
```

- " Unload is followed by the names of items to load separated by a space.
- " Unload must be proceeded and succeeded by a \$Gdxout. The proceeding \$Gdxout specifies the GDX file name and opens the file. The succeeding \$Gdxout closes the file. More than one Unload can appear in between.
- " Unload outputs the data at compile time and will write the data present at the time that the statement is

encountered during the compilation. The results of calculations and solves will not be reflected.

- " Unload should not ordinarily be used, it is safer to use the execution time counterpart <u>Execute_Unload</u> as calculations and solves affect the results.
- " The only way to guarantee that the data is current is to use the execution time command or to use a save then restart a file with the dump commands within them.

13.2.3.84 Use 205

This dollar command sets the GAMS syntax to that of Release 2.05. This is mainly used for backward compatibility and is employed as

\$use205

13.2.3.85 Use225

This dollar command sets the GAMS syntax to that of Release 2.25. This is mainly used for backward compatibility and is employed as

\$use225

13.2.3.86 Use999

This dollar command sets the GAMS syntax to that of the latest version of GAMS. This dollar command is the default. This is mainly used after \$use205 or \$use225 and is employed as

\$use999

13.3 The Option Command

GAMS allows users to employ option commands to change solvers, obtain debugging information, alter selected characteristics of the output, alter solution procedures, change GAMS internal settings, and remove items from memory use.

Basics
Options by function
Description of options

13.3.1 Basics

Options allow users to make run time overrides of a number of internal GAMS settings that are adequate for the most purposes but can be manipulated. The general forms an option statement can take on are

```
option namedoption = integer;
option namedoption = real number;
option namedoption = text;
option namedoption;
option itemname:decimals:rowentries:colentries;
```

where

namedoption is one of the option names as discussed below

itemname is the name of an item to be formatted for display statements as discussed below but more completely in the Report Writing chapter.

the pink item is a setting for the option but in some cases is not required.

Notes:

- Option commands are processed at execution time unlike the Dollar Control commands discussed in the chapter on Dollar Commands.
- More than one option can be included on a line separated by commas or end-of-line characters.
- Option or Options can be used interchangeably.
- Option names are not reserved words and therefore do not conflict with other uses of the same name.
- An option statement is executed by GAMS in sequence with other instructions. Therefore, if an option statement comes between two solve statements, the new values are assigned between the solves and thus apply only to the second one.
- The values associated with an option can be changed as often as necessary, with the new value replacing the older one each time for all subsequent but no prior instructions.

13.3.2 Options by function

Options can be divided into a number of broad classes. Namely options which

Control Solver Choice Add debugging output to the LST file Alter LST file contents Influence procedures used by solvers Change other GAMS settings Eliminate items from memory Form projections of data items

Below we list the options for each of these categories and later we provide a more complete discussion of each.

13.3.2.1 Options for control of solver choice

One can change the solver applied to a problem type using the option command associated with the problem type.

Option	Basic Description
<u>CNS</u> DNLP	Names CNS solver Names DNLP solver
LP	Names LP solver
MCP	Names MCP solver
MINLP	Names MINLP solver
MIP	Names MIP solver
NLP	Names NLP solver
RMINLP	Names RMINLP solver
RMIP	Names RMIP solver
Subsystems	Lists all solvers and current default solvers in LST File.

13.3.2.2 Options including debugging information in LST file

One can add debugging information to the LST file using the option command.

Option Basic Description

Dmpsym
 Profile
 Profiletol
 Gives data on number of cases stored (memory use) for all GAMS items.
 Controls inclusion of statement execution time and memory use information.
 Controls minimum execution time for inclusion of a statement in profile output.

Sysout Adds solver status output file to LST file.

13.3.2.3 Options influencing LST file contents

One can change the contents of the LST file using various option commands.

Option Basic Description

Option itemname:d Display item formatting. Option itemname:d:r:c Display item formatting.

Decimals Controls default decimal places in displays.

Dispwidth Controls width of labels in display statements in the columns. Expands

beyond default of 10.

<u>Dmpsym</u> Gives data on number of cases stored (memory use) for all GAMS

items.

<u>Eject</u> Inserts a page break in the LST file.

Profile Includes statement execution time and memory use information in

output file.

Profiletol Specifies minimum execution time for inclusion of a statement in

profile output.

SolprintSuppresses solution printout in LST file.SolslackIncludes slacks in solution output.SysoutAdds solver status file to LST file.

13.3.2.4 Options influencing solver function

One can change solver limits or the information GAMS passes to the solvers using various option commands.

Option Basic Description

Bratio Controls basis formation.

DomlimMaximum number of domain errors.IterlimMaximum number of solver iterations.OptcaAbsolute optimality tolerance in a MIP.OptcrRelative optimality tolerance in a MIP.ReslimMaximum seconds job can execute.

Savepoint Controls construction of saved solution GDX file.

Solprint Suppresses solution printout in LST file.

Solslack Includes slacks in solution output.

Solveopt Controls handling of solution when merged into stored solution.

Sysout Adds solver status file to LST file.

13.3.2.5 Other options altering GAMS settings

One can change the way GAMS performs certain tasks using various option commands.

Option Basic Description

Bratio Controls basis formation.

<u>Decimals</u> Controls default decimal places in displays.

Forlim Maximum number of executions of for, repeat or while.

Iterlim Maximum number of solver iterations.

Oldname Causes GAMS to only allow 10 character set element names for compatibility

with systems that do not accept longer names (notably older versions of

MPSGE).

Reslim Maximum seconds a job can execute.

Savepoint Controls construction of saved solution GDX file.

Seed Random number seed.

Solvelink Controls whether GAMS program stays open during a solve.

Solveopt Controls handling procedures when solution is merged into stored solution.

Sys10 Controls handling procedures when exponentiation is done.

13.3.2.6 Options affecting data for items in memory

One can remove the data from an item using two option commands.

Option Basic Description

ClearZeros all data for an item.KillRemoves all data for an item.

13.3.2.7 Options that form projections of data items

An option command exists which allows one to rapidly count the number of elements in a particular slice of a parameter. See the description below.

13.3.3 Description of options

Here we discuss each of the options in detail. All excepting the first two will be listed in alphabetical order.

Profiletol

Option itemname:d and Option Kill itemname:d:r:c Limcol Option itemname < or <= itemname2 Limrow **Bratio** LP Clear **MCP** CNS **Measure** Decimals **MINLP** DNLP MIP Domlim **NLP Dmpsym** Oldname **Dualcheck** Optca Eiect Optcr Forlim **Profile**

RMINLP
Savepoint
Seed
Solvelink
Solprint
Solslack
Solveopt
Subsystems
Sys10
Sysout

Reslim

RMIP

<u>Iterlim</u>

13.3.3.1 Option itemname:d and Option itemname:d:r:c

This option specifies the characteristics of display statement formats as discussed in the Report Writing chapter. When using this option

Itemname is the name of a GAMS item that can be displayed.
d is the number of decimal places.
r is the number of index positions printed as row labels.
c is the number of index positions printed as column labels.

the statement can be used without the r and c arguments. Note a <u>Display</u> statement is needed to output the item and that this formatting is used for all subsequent displays of that item.

13.3.3.2 Option itemname < or <= itemname2

An option command exists which allows one to rapidly count the number of elements in a particular slice of a parameter. The general format of this command is

```
Option item1 < item2;
or
Option item1 <= item2;</pre>
```

Where item1 and item2 are GAMS sets or parameters with conforming domain declarations. The dimensionality of item1 has to be equal or less than the dimensionality of item2. If the item1 dimensionality is less than the item2 dimension, the operation performed is an aggregation or projection depending on the data type of the left side. In all cases, indices are permuted according to the domain definitions. If a symbol has identical domain definitions they are permuted right to left (if < is used) or left to right (if <= is used).

Examples:

Suppose we have Q(I,J,K) and want to know how many elements exist for a set element I across all combinations of the subscripts J and K. This can be done using the option command (project.gms)

Whereupon the elementcount parameter would contain a count of the number of nonzero elements in Q associated with each element of the set I. Similarly one could develop a count of the number of nonzero entries within Q for each pairing of the elements J and K across all values of the subscript I. by inserting

```
Parameter Elcount(J,K) ;
option elcount< Q ;
display elcount</pre>
```

This also works for sets (project.gms)

```
Set i, fromto(i,i), tofrom(i,i);
```

```
alias(i,ii);
  parameter in(i),out(i);
  option tofrom < fromto, in < fromto, out <= fromto;

which is equivalent to

  tofrom(i,ii) = fromto(ii,i);
  in(i) = sum(fromto(ii,i),1);
  out(i) = sum(fromto(i,ii), 1);</pre>
```

13.3.3.3 Bratio

This option specifies what GAMS will do in forming an advanced basis as discussed in the <u>Basis</u> chapter. This option is used by setting

```
Option Bratio=realnumber;
```

The value specified for this option causes a basis to be discarded if the number of basic variables is smaller than bratio times the number of equations.

Notes:

- Setting bratio to 1 will always cause the basis to be discarded, which is sometimes needed with nonlinear problems as discussed in the <u>NLP</u> and <u>Basis</u> chapters.
- " Setting bratio to 0 forces GAMS to always try to construct a basis.
- " If bratio has been set to 0 and there was no previous solve, an "all slack" (sometimes called 'all logical') basis will be provided.
- " This option is not useful for MIP solvers.
- " The allowable values range from 0 to 1 with a default value of 0.25.

13.3.3.4 Clear

This option tells GAMS to resets the named GAMS items to their default values. This command is invoked using the syntax

```
Option Clear=itemname;
```

For an example see memtest.gms

- " This is carried out during execution.
- " Not all items can be cleared only set, parameter, equation and variable types can be reset.
- " The result is that the specified set is emptied or all data for the specified parameter are zeroed.
- " The Kill option is related but clears out the data and removes all values and should not typically be used.
- " Memory space is not recovered unless the job is saved and restarted.

13.3.3.5 CNS

This option specifies what solver GAMS will use when it needs to solve a <u>CNS</u> type of model. This option is used by setting

```
Option CNS=solvername;
```

where the solver must be CNS capable.

13.3.3.6 Decimals

This option specifies the default number of decimal places to be printed by all subsequent display statements. However this specification is not applied to named items having specific display formatting options defined as discussed above or in the report writing chapter. This option is used by setting

```
Option DECIMALS=number;
```

Nonlinear solvers have difficulty recovering after attempting an undefined operation. The default value is 3 and the number can range from 0 to 8.

13.3.3.7 Dispwidth

This option specifies the number of characters to be printed in the column labels of all subsequent display statements when the column labels are of length greater than 10. This option is used by setting

```
Option DISPWIDTH=number;
```

The default value is 10 and the number can range from 10 to 20.

13.3.3.8 DNLP

This option specifies what solver GAMS will use when it needs to solve a <u>DNLP</u> type of model. This option is used by setting

```
Option DNLP=solvername;
```

where the solver must be **DNLP** capable.

13.3.3.9 Domlim

This option specifies the maximum number of allowable domain errors (undefined operations like division by zero) during a nonlinear solver run before the solver terminates the run. Such errors are encountered while calculating the nonlinear user defined nonlinear terms function and their derivatives as discussed in the Execution Errors chapter. This option is used by setting

```
Option Domlim=number;
```

Nonlinear solvers have difficulty recovering after attempting an undefined operation. The default value is 0.

13.3.3.10 Dmpsym

This option causes GAMS to generate a dump of the cases stored used by each named item in the GAMS program. It can be used in diagnosing memory problems as discussed in the <u>memory</u> chapter. This option is used by setting

Option Dmpsym;

13.3.3.11 Dualcheck

This option causes GAMS to evaluate and provide output on the reduced cost condition for each variable in the Limcol output using the row marginals. This option is used by setting

Option Dualcheck=1;

The default value is no dual check.

13.3.3.12 Eject

This option causes GAMS to inject a page break into the LST file. This option is used by setting

Option Eject;

13.3.3.13 Forlim

This option specifies the maximum number of allowable executions of <u>Control Structures</u> involving a For, While or Repeat before GAMS signals an execution error and terminates the control structure. This option is used by setting

Option Forlim=number;

as illustrated in otheroptions.gms. The default value is 999999999.

13.3.3.14 Iterlim

This option specifies the maximum number of allowable solver iterations, before the solver terminates the run. This option is used by setting

Option Iterlim=number;

As of version 23.1 the default iteration limit has been increased from 10000 to 2e9. Setting IterLim to INF will not work since it is treated as an integer by GAMS and many solvers. Some solver, e.g. GAMS/Gurobi, recognize 2e9 and set the solver iteration limit to infinity.

13.3.3.15 Kill

This option tells GAMS to remove all data for a named GAMS item. This command is invoked using the syntax

Option Kill=itemname;

For an example see memtest.gms.

Notes:

- " Kill should not ordinarily be used. Rather one should use <u>Clear</u>.
- " This is carried out during execution.
- " Not all items can be killed only set, parameter, equation and variable types can be reset.
- " The result is that only the name and set dependency is retained.
- " The Clear option is related but zeros all out the data.
- " Memory space is not recovered unless the job is saved and restarted.

13.3.3.16 Limcol

This option specifies the number of cases output in the LST file for each variable as discussed in the Standard Output chapter. This option is used by setting

```
Option Limcol=number;
```

The default value is 3.

13.3.3.17 Limrow

This option specifies the number of cases output in the LST file for each named equation as discussed in the Standard Output chapter. This option is used by setting

```
Option Limrow=number;
```

The default value is 3.

13.3.3.18 LP

This option specifies what solver GAMS will use when it needs to solve a LP type of model. This option is used by setting

```
Option LP=solvername;
```

where the solver must be LP capable.

13.3.3.19 MCP

This option specifies what solver GAMS will use when it needs to solve a MCP type of model. This option is used by setting

```
Option MCP=solvername;
```

where the solver must be MCP capable.

13.3.3.20 Measure

This option tells GAMS to output the time and memory use since the last measure statement or the program beginning. This option is used by setting

```
Option Measure;
```

Profile is probably the option to use if one really wants execution timing.

13.3.3.21 MINLP

This option specifies what solver GAMS will use when it needs to solve a MINLP type of model. This option is used by setting

```
Option MINLP=solvername;
```

where the solver must be MINLP capable.

13.3.3.22 MIP

This option specifies what solver GAMS will use when it needs to solve a MIP type of model. This option is used by setting

```
Option MIP=solvername;
```

where the solver must be MIP capable.

13.3.3.23 NLP

This option specifies the solver GAMS will use when it needs to solve a <u>NLP</u> type of model. This option is used by setting

```
Option NLP=solvername;
```

where the solver must be NLP capable.

13.3.3.24 Oldname

This option causes GAMS to only allow 10 character item set element names for compatibility with systems that do not accept longer names (notably older versions of MPSGE). It causes GAMS to check that all set element names are less than 10 characters and uppercases the names.

```
Option Oldname=1;
```

When the set names are too long an execution error arises. There is also an oldname <u>command line</u> <u>parameter</u>. Note it does not require less than 10 character set, parameter, variable etc names and may still not work with older versions.

13.3.3.25 Optca

This option specifies an absolute termination tolerance for use in solving MIP problems. The solver will stop the solution process when a solution is found whose objective value is guaranteed to be within optica of the best possible solution as discussed in the MIP chapter. This option is used by setting

```
Option Optca=realnumber;
```

The default realnumber is 0.0 but the optor choice below is used.

13.3.3.26 Optcr

This option specifies a relative termination tolerance for use in solving MIP problems. The solver will stop the solution process when the proportional difference between the solution found and the best theoretical objective function is guaranteed to be smaller than optor as discussed in the MIP chapter. This option is used by setting

```
Option Optcr=realnumber;
```

The default realnumber is 0.10.

13.3.3.27 Profile

This option specifies whether to include LST file output on statement level execution timing and memory use as well as the number of set elements over which statements are executed. Use of this option is discussed in the Speed and Memory chapters. This option is used by setting

```
Option Profile=number;
```

The default value is 0 and a value of

- 0 Means no execution profile will be generated in the LST file.
- Means the LST file will contain reports on execution time and memory use for each statement not in a control statement and any first level <u>Control Structure</u> statements like loops, if, for and while.
- 2 Means that profile information will be reported for any statements that are nested in first level control statements.
- 3 Profile information is reported for any statements that are nested in second level control statements.

Higher numbers can be used to go further into nested items.

13.3.3.28 Profiletol

This option specifies the minimum amount of time a statement must use to be included in the Profile generated output as discussed in the Speed and Memory chapters. This option is used by setting

```
Option Profiletol=realnumber;
```

The default value is 0.0. Note that profiletol is not applied to model generation statements.

13.3.3.29 Reslim

This option specifies the maximum time in seconds that the computer can run during execution of a solver, before the solver terminates the run. This option is used by setting

```
Option Reslim=realnumber;
```

The default value is 1000.

13.3.3.30 RMIP

This option specifies the solver GAMS will use when it needs to solve a RMIP type of model. This option is used by setting

```
Option RMIP=solvername;
```

where the solver must be **RMIP** capable.

13.3.3.31 RMINLP

This option specifies the solver GAMS will use when it needs to solve a RMINLP type of model. This option is used by setting

```
Option RMINLP=solvername;
```

where the solver must be RMINLP capable.

13.3.3.32 Savepoint

This option tells GAMS to save a point format GDX file that contains the information on the current solution point. One can save the solution information from the last solve or from every solve. The points that are saved can be used to provide an <u>advanced basis</u>, integer program starting point or <u>NLP starting</u> point Numeric input is expected with the allowable numeric values being

- 0 no point gdx file is to be saved
- a point gdx file is to be saved from the last solve in the GAMS model
- a point gdx file is to be saved from every solve in the GAMS model

The command is implemented with the syntax

```
Option Savepoint=number
```

When Sp=1 the point gdx file saved has the name modelname_p.gdx so for a model identified in the solve statement as transport the file would be transport_p.gdx. On the other hand if Sp=2 then the file name is modelname_pnn.gdx where nn is the solve number as determined internally by GAMS. Thus for a model solved 2 times that is identified with the name firm in the solve statement, then the file names would be firm_p1.gdx and firm_p2.gdx. The file is reloaded with the Execute_loadpoint syntax.

This can also be done through a command line parameter or a model attribute.

13.3.3.33 Seed

This option specifies the seed used for the pseudo random number generator. This option is used by setting

Option Seed=number;

The default value is 3141. The function <u>Execseed</u> also manipulates and retrieves the random number seed.

13.3.3.34 Solvelink

This option controls GAMS function when linking to solve. The command is implemented with

Option Solvelink=number;

Where number equals

- 0 in which case GAMS operates as it has for years (default)
- 1 in which case the solver is called from a shell and GAMS remains open.
- 2 in which case the solver is called with a spawn (if possible as determined by GAMS) or a shell (if the spawn is not possible) and GAMS remains open.
- 3 in which case GAMS starts the solution and continues in a Grid computing environment
- 4 in which case GAMS starts the solution and wait (same submission process as 3) in a Grid computing environment
- 5 in which case the problem is passed to the solver in core without use of temporary files.

Leaving GAMS open or passing the information in core saves time. On the other hand additional memory is required. This option is best for jobs that have a large data set and solve many small models as in that case one sacrifices memory but avoids the overhead of many GAMS saves and restarts. This is implemented by using the option SOLVELINK that can appear on the command line, as a model attribute or as an internal option statement.

The default setting is zero.

This can also be done through a <u>command line parameter</u> or a <u>model attribute</u>.

13.3.3.35 Solprint

This option controls the printing of the model solution in the LST file as discussed in the <u>Standard Output</u> chapter. This option is used by setting

Option Solprint=text;

where two text values are allowed

On which includes solution listings following solves.

Off which removes solution listings following solves.

Silent which suppresses all solution information.

The default setting for text is On.

The related model attribute is <modelname> . solprint = n and the GAMS parameter is solprint = n.

13.3.3.36 Solslack

This option causes the equation output in the listing file to contain slack variable values instead of level values as discussed in the Standard Output chapter. This option is used by setting

```
Option Solslack=value;
```

where two values are allowed

- 0 which includes equation levels in the solution part of the LST file following solves.
- which includes equation slacks in the solution part of the LST file following solves.

The default value is 0 so a print out including slacks does not occur.

13.3.3.37 Solveopt

This option controls the way solution values resulting from a solve are stored by GAMS as discussed in the <u>Variables</u>, <u>Equations</u>, <u>Models and Solves</u> chapter. This option is used by setting

```
Option Solveopt=text;
```

where two text values are allowed

Merge which merges old values with new ones

Replace which replaces the old values of all equations and most variables.

Clear which replaces old equation information and all model included variables

The default text is Merge. This is only of concern if a prior solution or starting point is resident in memory and if the sets, variables or equations in the definition of the model vary from the previously solved model or starting point.

Under merge old and new values merged together, and new values overwrite old ones but old nonzero values that do not have new counterparts are left alone. Under replace all old values associated with a variable or equation that at least one instance of appears in a model are reset to default values before new solution values are returned. There are some possible problems with the replace option that users should realize as discussed in wontgo.pdf but these are resolved by the clear option.

13.3.3.38 **Subsystems**

This option causes GAMS to list all solvers available as well as the current default and active solvers in the LST file. This option is used by setting

Option Subsystems;

as illustrated in otheroptions.gms.

13.3.3.39 Sys10

This option controls whether GAMS converts exponentiation treating a real power as an integer power if the exponent is constant and within 10⁻¹² of an integer value. This option is used by setting

```
Option Sysout=number;
```

where two numerical values are allowed

- 0 which does not convert exponentiation.
- 1 which converts exponentiation.

The default text is 0.

13.3.3.40 Sysout

This option controls the incorporation of additional solver generated output (that in the solver status file) into the LST file. This option is used by setting

```
Option Sysout=text;
```

where two text values are allowed

- On which includes the extra listing following solves.
- Off which excludes the extra listing following solves.

The default text is On.

The contents of the solver status file can be useful in gaining an understanding of the behavior of the solver. This output is automatically incorporated if the solver crashes or encounters any difficulty.

14 Advanced Language Features

This section covers either very technical or infrequently used features of the GAMS language. The coverage is organized by chapter with the chapters covering:

Output via Put Commands
Acronyms
Conditional Compilation

14.1 Macros in GAMS

GAMS includes the ability to defines macros as of version 22.9. The design of the macro facility was inspired by the <u>GAMS-F preprocessor</u> for function definition developed by Ferris, Rutherford and Starkweather, 1998, 2005.

Macros are widely used in computer science to define and automate structured text replacements. The GAMS macro processors functions similar to the popular <u>C/C++ macro</u> <u>preprocessor</u>. However, it is GAMS syntax driven.

Basic Definition

The definition takes the form

```
$macro name macro body
$macro name(arg1,arg3,arg2,...) macro body with tokens arg1,...
```

The name of the macro has to be unique, similar to other GAMS data types like sets and parameters. A (following immediately the macro name starts the list of replacement arguments and a) ends it. These will be expanded by the arguments in parentheses in a call to the macro.

The macro body is not further analyzed after removing leading and trailing spaces.

The items to replace in the macro body follow the standard GAMS identifier conventions. For example: let us define a simple macro that forms 1 over an item

```
$macro oneoverit(y) 1/y
```

then let us use it calling the macro twice with two different arguments (macros.gms)

```
z = oneoverit(x1)+oneoverit(x2);
```

will then be expanded using the arguments into:

```
z = 1/x1 + 1/x2;
```

as GAMS recognizes oneoverit(x1) as a macro and substitutes x1 (the argument in oneoverit(x1)) for y (in the original definition of the macro oneoverit(y)) and does the same for x2.

Note the item used in the macro(y) is just a symbol and can duplicate the name of other items in the code. For example the macro could have been defined

```
$macro oneoverit(x1) 1/x1
```

even though x1 is a named scalar in the code.

Multiple arguments

The actual calling arguments of macros can contain multiple arguments. In such a case the multiple arguments are separated by commas. (macros.gms)

```
$macro ratio(a,b) a/b
when called with
z = ratio(x1,x2);
```

will expand into:

```
z = x1/x2;
```

Multi-line Macros

One can extend macros to multiple lines using a \ (macros.gms)

```
$macro equ2(z,d,q) equation equ2_&z&d; \ equ2_&z&d.. z*q=e=0;
```

Macros within Macros

Macros can be included within macros (macros.gms)

```
$macro product(a,b) a*b
$macro addup(i,x,z) sum(i,product(x(i),z))
```

when called with

```
z = addup(j,a1,x1);
will expand into:
z = sum(j,a1(j)*x1);
```

Note multiple pairs of parenthesis and quotes can be used freely to protect the separating comma.

More careful expansion

The recognition of macros and expansion of arguments can be more carefully controlled by the use of ampersands (a) in the macro body. Ordinarily the macro will only substitute for full words thus the macro group (macros.gms)

```
$macro f(i) sum(j, x(i,j))
$macro equh(q) equation equ_q(i); equ_q(i).. q =e= 0;
equh(f(i))
```

which would expand to become

```
equation equ_q(i); equ_q(i).. sum(j, x(i,j)) = e = 0;
```

Note this contains q in a number of other places. If one wished to replace some of them as well one could use (macros.gms)

```
$macro f2(r,i) sum(j, r(i,j))
$macro equ2(z,d,q) equation equ2_&z&d; equ2_&z&d.. z*q =e= 0;
equ2(1,(i),f2(x,i))
equ2(2,(k),f2(r,k))
```

which would expand to become

```
equation equ2_1(i); equ2_1(i).. 1*sum(j, x(i,j)) =e= 0; equation equ2_2(k); equ2_2(k).. 2*sum(j, r(k,j)) =e= 0;
```

where the &z and \$d are replaced.

One can also include expressions with spaces, commas and unbalanced parentheses using && which includes an expression removing the outer set of quotes. (macros.gms)

```
$macro d(q) display &&q;
$macro ss(q) &&q)
d('"hereit is" , i,k')
d('"(zz"')
z=ss('sum(j,al(j)');
z=ss('prod(j,al(j)');
```

where note the d expressions contain quotes, spaces and commas and the ss expression has unbalanced parentheses within the quoted parts.

In turn these expand to become

```
display "hereit is" , i,k;
display "(zz";
z=sum(j,a1(j));
z=prod(j,a1(j));
```

Infinite nested macros

Nested macro use can result in an expansion of infinite length. For example:

```
$macro a b,a
display a;
will expand into:
display b,b,b,b,b,b,b,b,b,b,b,b,b,b,b,......
```

GAMS will eventually refuse to do more substitutions and issue a compilation error.

Use in report writing

Another feature of macros is the implicit use of the .L suffix in report writing and other data manipulation statements. This allows using the same algebra in model definitions and assignment statements. The following code illustrates this feature (macrotrnsport.gms)

```
supply(i) .. sum(j,x(i,j)) =1= a(i);
demand(j) .. sum(i,x(i,j)) =g= b(j);
Model transport /all/;
Solve transport using lp minimizing z;
parameter tsupply(i) total demand for report
tdemand(j) total demand for report;
tsupply(i)=sum(j,x.L(i,j));
tdemand(j)=sum(i,x.L(i,j));
```

The <code>sondotl</code> enables the implicit .L suffix for variables. This feature was introduced to make macros more useful and is not limited to be used in macro bodies. Since this a new feature it has to be enabled. The matching <code>soffdotl</code> will disable this feature.

Other notes

Three more commands are relevant to macros.

\$show will list any GAMS macros defined.

\$onmacro/\$offmacro will enable or disable the expansion of macros; the default is
\$onmacro.

\$on/offexpand will change the processing of macros appearing in the arguments of a macro call. The default operation is not to expand macros in the arguments. The switch \$onexpand enables the recognition and expansion of macros in the macro argument list. \$offexpand will restore the default behavior.

Macro definitions are preserved in a save/restart file and are available again when performing a continued compilation.

14.2 Output via Put Commands

Users can find that GAMS displays are inadequate for output presentation. A more customized output can be created using GAMS put commands. However, with this control comes a cost. Put commands involve an increased degree of technical programming.

Basics of put
Details on put related commands
Putting out a block of text: \$onput, \$offput, \$onputs, \$onputv
Making puts conditional
Output to other programs
Errors that arise during puts

14.2.1 Basics of put

The basic structure of the put instruction in its simplest form is:

```
put item;
```

where item is any type of output such as explanatory text, labels, parameters, variable attributes,

equation attributes or model attributes. However, in order that GAMS direct the output to the appropriate place, the user must first specify the name of output file then issue a command activating that file. Thus a more general put file sequence is:

```
file localfileidentifier /externalfilelocation/;
put localfileidentifier ;
put item1;
put item2;
put item3;
...
```

In this basic structure, the lines

- " Defines the file which will receive the output from the put commands giving it a localfileidentifier (an internal item name) and an external file name possibly containing a path location.
- " Issues a put statement with the localfileidentifier and nothing else on the line which assigns the defined files as the current one to which all subsequent puts will be written until another internal file is referenced.
- " Lastly, the subsequent lines containing put commands each write to the current file.
- " Text from a file can be included in a put file with the Put_utility 'inc' syntax
- " Multiple lines of text can be included in a put file with the \$onput syntax

Example:

For illustration we specify an example in the context of the transportation model using the file <u>putex1.gms</u>. The component of this file involving put commands is as follows:

```
file myputfile;
put myputfile;
put 'Run on ' system.date ' using source file ' system.ifile ///;
put 'Run over scenario set ' scenarios.ts //;
loop(scenarios,
   Need(Destinaton) = demandscen(destinaton, scenarios);
    Solve tranport using LP minimizing totalcost;
   report("total","cost",scenarios)=totalcost.1;
   report("demand shadow price", Destinaton, scenarios)
           = demandbal.m(Destinaton);
   report("supply shadow price", Source, scenarios)
         = Supplybal.m(Source);
                  savtransport(Source, Destinaton, scenarios)
=transport.l(Source,Destinaton);
                      ' scenarios.te(scenarios):14
   put 'Scenario name
   put ' Optimality status ' tranport.modelstat:2:0 /;
   )
put //;
loop(Destinaton,
 put 'Report for ' , Destinaton.tl:15
  put @40 '-----' /;
 put @41;
```

Marginal Cost of meeting demand

```
loop(scenarios,put scenarios.tl:10);
      put /;
      loop(source$sum(scenarios,
            abs(savtransport(Source, Destinaton, scenarios))),
         put 'Incoming From ' source.tl @35;
         loop(scenarios,
           put savtransport(Source, Destinaton, scenarios):10:0);
         put /;
          ) ;
      put 'Quantity demanded ' @35
      loop(scenarios,
          put demandscen(destinaton,scenarios):10:0);
        put /;
        put 'Marginal Cost of meeting demand ' @35
        loop(scenarios,
          put report("demand shadow price",Destinaton, scenarios)
            :10:2);
        put //
                 );
The resultant output is placed on the file myputfile.put and is
    Run on 01/05/02 using source file C:\GAMS\GAMSPDF\PutEX1.GMS
    Run over scenario set Four alternatives
    Scenario name Base Case
                                 optimality status 1
    Scenario name No Chicago
                                 optimality status 1
    Scenario name No New York
                                 optimality status 1
    Scenario name No Topeka
                                 optimality status 1
    Report for New York
                                           ----- Scenario -----
                                                                scen2
                                            base
                                                     scen1
                                                                          scen3
                                              50
                                                       350
                                                                   0
                                                                             0
    Incoming From Seattle
    Incoming From San Diego
                                             275
                                                       275
                                                                   0
                                                                           525
    Quantity demanded
                                             325
                                                       625
                                                                   0
                                                                           525
                                                    250.00
                                                              250.00
    Marginal Cost of meeting demand
                                          250.00
                                                                        250.00
    Report for Chicago
                                           ----- Scenario -----
                                                      scen1
                                            base
                                                                scen2
                                                                          scen3
    Incoming From Seattle
                                             300
                                                         0
                                                                 350
                                                                           350
    Incoming From San Diego
                                                         0
                                                                 275
                                                                            25
                                               0
    Quantity demanded
                                             300
                                                         0
                                                                 625
                                                                           375
    Marginal Cost of meeting demand
                                          178.00
                                                    178.00
                                                              187.00
                                                                        187.00
                                           ----- Scenario -----
    Report for Topeka
                                                                scen2
                                                                          scen3
                                            base
                                                      scen1
    Incoming From San Diego
                                             275
                                                       275
                                                                 275
                                                                             0
    Quantity demanded
                                             275
                                                       275
                                                                 275
                                                                             0
```

151.00

151.00

151.00

151.00

Notes:

The file specification must always appear before any of the put commands and in general is as follows

```
File localname / externalfilelocation/;
```

More on the file specification appears below.

" The second entry in any put a sequence must always be of the form

```
Put localfileidentifier optional other contents
```

where the localfileidentifier must match that found in an earlier file statement.

- " The subsequent put statements can contain
 - ¶ Quoted text as discussed below.
 - ¶ Set element labels as discussed below.
 - ¶ Set element explanatory text as discussed below.
 - ¶ GAMS item explanatory text (for sets, parameters, variables, equations, and models) as discussed below.
 - ¶ Parameter numeric data as discussed below.
 - ¶ Model solution numeric data as discussed below.
 - ¶ System information like source file name or date as discussed below.
 - ¶ Write position control characters as discussed below.
 - ¶ Item width, decimals and justification specifications as discussed below.
- " The output is structured assuming a proportional font is being used (like Courier New). Non-proportional font features are not present.

14.2.2 Details on put related commands

The main put related commands and put formatting are discussed by command below.

File Put

14.2.2.1 File

The file specification must always appear before any put commands and in general is formatted as follows

```
File localfileidentifier optional explanatory text / externalfilelocation/; or
Files localfileidentifier optional explanatory text / externalfilelocation/;
```

Notes:

- " The externalfilelocation entry can be any valid filename and file location on the computer system including a full path specification. It is limited to 255 characters.
- " When the external filelocation is left off the external name will be localfileidentifier.put ie the localfileidentifier

plus the extension put.

- " If the externalfilelocation does not contain a path specification within then by default the file is placed in the directory where one is working.
- " The default directory where put files are kept may be altered with the Putdir command line parameter.
- " The localfileidentifier and optional explanatory text must obey the GAMS item naming rules as specified in the Name Rules chapter.
- A file statement can contain more than one localfileidentifier and associated location.

```
File name1/"c:\file1.out"/,file2 /"d:\out\myreport.txt"/;
```

- " There can be more than one file statement in a program.
- " The name of the active put file can be changed using Put_utility

14.2.2.1.1 Putdr: Pdir

When a path name is not given in the file statement the put files are placed in the current working directory. However this can be reset using the <u>command line Putdir or Pdir options</u> that specifies the directory where the put files are generated and saved. This option does not override the paths specified in file statements.

14.2.2.1.2 .Pdir

One can redirect the put file output to the scratch directory by setting the put file attribute

```
filename.pdir=1;
```

14.2.2.1.3 Sending output to the LOG file

One can choose to send the put file output to the LOG file by using a null specification for the file name as follows and in **put11.gms**

```
file name / '' /;
put name ;
put 'instructions that will go to the log file' /;
put 'more instructions that will go to the log file' /
```

14.2.2.1.4 Sending output to the SCREEN

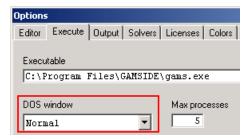
One can choose to send the put file output to the console screen by using the following specification for the file name (comparewhere.gms).

```
$set console
$if %system.filesys% == UNIX  $set console /dev/tty
$if %system.filesys% == DOS $set console con
$if %system.filesys% == MS95  $set console con
$if %system.filesys% == MSNT  $set console con
$if "%console%." == "." abort "filesys not recognized";
file screen / '%console%' /;
```

then using put commands like (comparewhere.gms).

```
put screen;
put 'I am on scenario ' Scenarios.tl;
putclose;
```

This works fine in DOS or UNIX but not under the IDE. There you need to make the DOS window visible by manipulating the options under the execute tab or just send to the LOG file.



14.2.2.2 Put

The basic syntax for the put command is as follows

```
Put localfileidentifier item1 item2, item3;
```

where localfileidentifier identifies the place to which the put output is to be directed. Item1, item2 and item3 and any other following trailing items are some mixture of data items, labels and formatting commands as discussed immediately below.

- " The localfileidentifier entry is not always required as GAMS will direct output to the localfileidentifier found in the last instance of a put localfileidentifier command.
- " At least one command of the form put localfileidentifier must appear in the program before any other puts can appear.
- " One can have a program which initially puts to one localfileidentifier files and switches to another then switches back as illustrated below (putex2.gms)

```
file my1;
file myfilewithalongname;
put my1, 'First line' /;
put myfilewithalongname, 'First line over there' /;
put my1, 'Second line' /;
put myfilewithalongname, 'Second line over there'/;
```

which results in file my1.put with contents

```
First line
Second line
```

and a file named myfilewithalongname.put with contents

```
First line over there
Second line over there
```

" The separators between the items can either be spaces or commas as illustrated above.

14.2.2.2.1 Items within a put

A put may contain items that are quoted text, set element names, set element explanatory text, item names, parameter data, model solution data, GAMS command line parameters, system information, or formatting characters. Each will be reviewed below.

14.2.2.2.1.1 Quoted text

One of the allowable types of items in a put command is quoted text. The blue entries just below all involve instances of quoted text which are used in the example **putex1.gms**

```
put 'Run on ' system.date ' using source file ' system.ifile ///;
loop(Destinaton,
  put 'Report for ' , Destinaton.tl:15
  put @40 '------ Scenario -----' /;
  put @41;
loop(scenarios,put scenarios.tl:10);
  put /;
loop(source$sum(scenarios,
            abs(savtransport(Source,Destinaton,scenarios))),
    put 'Incoming From ' source.tl @35;
    loop(scenarios,
         put savtransport(Source,Destinaton,scenarios):10:0);
    put /;
    );
  put 'Quantity demanded ' @35
```

The resultant output file follows with the blue entries corresponding to quoted text generated by the put commands above.

Run on 01/05/02 using source file C:\GAMS\GAMSPDF\PutEX1.GMS

Report for New York	Scenario			
	base	scen1	scen2	scen3
Incoming From Seattle	50	350	0	0
Incoming From San Diego	275	275	0	525
Quantity demanded	325	625	0	525

" Quoted text may be encased in a pair of single (') or double (") quotes with each the items needing to use a matching pair. Thus the following three lines are all exactly equivalent.

```
put 'Run on ' system.date ' using source file ' system.ifile;
put "Run on " system.date " using source file " system.ifile;
put 'Run on ' system.date " using source file " system.ifile;
```

" Quoted text may be specified with a length as discussed below and a justification as discussed

below using commands like

```
put 'Marginal Cost of meeting demand ':33 @35);
put 'Marginal Cost of meeting demand ':>33 @35);
```

14.2.2.2.1.2 Set elements

Another of the allowable types of items in a put command is set element related text. These can include the names of the set elements or the explanatory text that is associated with a set element.

Sometimes one wishes output wherein the set element names are used in labeling the printed data. In the put file context this is done by putting an item in a put command which is setname.tl wherein the named set is varied by a loop command as discussed in the <u>Control Structures</u> chapter. The <u>orange</u> entries just below all involve instances where the <u>text for set element names</u> is used in putting outt information within the example <u>putex1.gms</u>.

The resultant output file follows with the orange entries corresponding to set element names generated by the put commands above.

Report for New York		Scena	ario	
	base	scen1	scen2	scen3
Incoming From Seattle	50	350	0	0
Incoming From San Diego	275	275	0	525
Report for Chicago		Scena	ario	
	base	scen1	scen2	scen3
Incoming From Seattle	300	0	350	350
Incoming From San Diego	0	0	275	25
Report for Topeka		Scena	ario	
	base	scen1	scen2	scen3
Incoming From San Diego	275	275	275	0

Notes:

" The extension .tl is used to cause printing of the text giving the set element name.

- " The set must be controlled by a loop statement, GAMS will not automatically cover all cases.
- Default field width is 12 characters but alternative widths may be used as discussed below.
- Default justification is left but alternative formatting may be used as discussed below.
- The set element name capitalization rules follow those discussed in the chapter on <u>Rules for Item</u> Capitalization and Ordering.
- " One often finds the names need to be altered or made longer to improve their content. This may be done using the .te syntax discussed just below.

Sometimes one wishes output wherein the explanatory text associated with set element names is used in labeling the printed data. In a put file context this is done by entering an item in a put command which is the setname.te(setname2) wherein the set setname2 is varied by a loop command as discussed in the Control Structures chapter. The blue entries just below all involve instances where the explanatory text associated with set element names are used in putting out information within the example putex3.

gms. The red entries identify the loop command and the set under control, the orange a case where explanatory set element text is used and the blue a case where the set from which the explanatory set element text is coming differs from the set being varied.

The result with the set element names as output by .tl, the original explanatory set element text and the explanatory set element text coming from a different set which is a subset of the set being varied.

```
Set EL Explanatory Text Exp. Text from Subset

al !! al$$ Bolts

a2 !! a2 $$ Nuts

a3 !! a3 $$ Cars

a4 !! this is element 4$$ Trains

a5 !! has a crummy name $$ a5
```

Notes:

- " The extension .te followed by the name of the set being varied is used to cause printing of the explanatory text for the set element.
- " The set being varied must be controlled by a loop statement, GAMS will not automatically cover all cases.
- " Default width is 12 characters but alternative widths may be used as discussed below.
- Default justification is left but alternative formatting may be used as discussed below.
- The set descriptive text capitalization rules follow those discussed in the chapter on Rules for Item Capitalization Ordering.

- It is often useful to modify the set element text to improve their content. This may be done using subsets and the .te syntax as the blue case illustrates.
- " Tuples can be used with the .te command not with the .tl. In such cases one gets a printout of either the set elements in the tuple or the text associated with the tuple element depending on the .tf setting as discussed next.
- " When .te is used but no explanatory text was entered then by default the set element name is used. This can be changed using the .tf put file attribute where setting the following influences the text used to fill the empty explanatory text field via the rules below as used in putex5.gms
 - ¶ localfileidentifier.tf to 0 suppresses the fill of missing explanatory text with element names leaving blanks.
 - ¶ localfileidentifier.tf to 1 results in blank entries when an element is referenced which does not exist and does the default fill otherwise.
 - ¶ localfileidentifier.tf to 2 is the default and always fills empty explanatory text with the element name.
 - ¶ localfileidentifier.tf to 3 always fills the .te output with the element names not using the defined explanatory text.
 - ¶ localfileidentifier.tf to 4 puts out the .te as when .tf=3 in quotes with comma separators. This can be used in generating code for reinclusion in GAMS.
 - ¶ localfileidentifier.tf to 5 is same as .tf=4 with periods as separators.
- " When a tuple is used with .te but no explanatory text is present one gets the names of the set elements defining the tuple separated by a period.

Example:

In the example putex3.gms which puts to the localfileidentifier file my1 this is done as follows

yielding the output

Set EL	Explanatory Text	Exp. Text from Subset
a1	!!	\$\$ Bolts
a2	!!	\$\$ Nuts
a3	!!	\$\$ Cars
a4	!! this is element 4	\$\$ Trains
a 5	!! has a crummy name	\$\$

where in comparison with the output just above the entries for a1-a3 in the second column are suppressed as is the one for a5 in the last column due to a lack of explanatory text.

GAMS allows one to put out the fully write out the name and set definition of an indexed item like a parameter, variable, or equation. This is done using the suffix .tn in a put context.

```
put parametername.tn(setdependency)
```

where the set deendency is controlled by loop statements.

Examples (putex1.gms):

Suppose one wants to put out the full identity of items in an array. One can do this in a transport context as follows

This will produce

```
example of .tn use

savtransport('Seattle',"New York",'base') = 50.00
savtransport('Seattle','Chicago','base') = 300.00
savtransport("San Diego","New York",'base') = 275.00
savtransport("San Diego",'Topeka','base') = 275.00
savtransport('Seattle',"New York",'scen1') = 350.00
savtransport("San Diego","New York",'scen1') = 275.00
```

where note the parameter name and associated set elements are printed out for each nonzero item.

14.2.2.2.1.3 Item explanatory text via .ts

Another of the allowable items in a put command is the explanatory text associated with a named item (a set, file, acronym, parameter, variable, model or equation). These are addressed using the syntax itemname.ts. An example of such addressing occurs in the **putex1.gms** example as follows:

```
put 'Run over scenario set ' scenarios.ts //;
```

where the resultant put file contains

```
Run over scenario set Four alternatives
```

14.2.2.2.1.4 Numeric items

Another of the allowable types of items in a put command is numerical data either for parameters or the attributes of variables, equations or models.

Parameter values

<u>Model solution status attributes: .Modelstat, .Solvestat, .Tmodstat, .Tsolstat</u> Variable and equation attributes: .L and .M

Numerical parameter data may be included in a put employing the syntax

```
Put parametername(setdependency)
```

where any sets must be controlled in <u>loop</u> statements. The aquamarine entry just below involve instances where the data for a parameter are reported out within the example <u>putex1.gms</u>. The red entries identify the loop command and the set under control.

The resultant output file follows with the aquamarine entries corresponding to parameter data generated by the put commands above.

Report for New York		Scena	rio	
	base	scen1	scen2	scen3
Incoming From Seattle	50	350	0	0
Incoming From San Diego	275	275	0	525
Report for Chicago		Scena	rio	
	base	scen1	scen2	scen3
Incoming From Seattle	300	0	350	350
Incoming From San Diego	0	0	275	25
Report for Topeka		Scena	rio	
	base	scen1	scen2	scen3
Incoming From San Diego	275	275	275	0

Notes:

- " All sets must be controlled in loop statements, GAMS will not automatically cover all cases.
- " Default field width is 12 characters but alternative widths may be used as discussed below.
- " Small or large numbers cause exponential format to be used.
- " GAMS will print zeros out here exhibiting different behavior than is exhibited in display statements.
- " Default number of decimal places is 2 but alternative specifications may be used as discussed below.
- " Default justification is right but alternative formatting may be used as discussed <u>below</u>.
- One can suppress small numbers using the .nz specification as the example putex3.gms illustrates

```
my1.nz=0.01;
loop(j, put newnames.te(j):12,data(j) /);
```

which would cause any entries with absolute value less than 0,01 to be reported as a zero.

The attributes of models may be included in a put employing the syntax

```
Put modelname.attribute
```

The blue entries below involves the modelstat and solvestat model attributes plus their text counterparts (Tmodstat, Tsolstat) reporting model and solver solution status as used within the example **putex1.gms**.

```
loop(scenarios,
    Need(Destinaton) = demandscen(destinaton, scenarios);
    Solve tranport using LP minimizing totalcost;
    report("total", "cost", scenarios) = totalcost.1;
    report("demand shadow price", Destinaton, scenarios)
            = demandbal.m(Destinaton);
    report("supply shadow price", Source, scenarios)
          = Supplybal.m(Source);
                   savtransport(Source, Destinaton, scenarios)
=transport.l(Source,Destinaton);
    put 'Scenario name
                         ' scenarios.te(scenarios):14
    put ' Optimality status
                                ' tranport.modelstat:2:0 /;
    put ' Optimality status text ' tranport.Tmodstat /;
    put ' Solver status
                                 ' tranport.solvestat:2:0 /;
    put ' Solver status text
                                  ' tranport.Tsolstat /;
```

The resultant output file follows with the blue entries corresponding to the model solution status attribute data generated by the put commands above.

```
Scenario name Base Case Optimality status 1
Optimality status text 1 OPTIMAL
Solver status 1
Solver status text 1 NORMAL COMPLETION

Scenario name No Chicago Optimality status 1
Optimality status text 1 OPTIMAL
Solver status 1
Solver status 1
Solver status text 1 NORMAL COMPLETION
```

Notes:

- Default field width is 12 characters but alternative widths may be used as discussed below.
- " The model solution status attributes that can be used are

```
Modelstatwhich gives problem optimality status as in the modelstat tableSolvestatwhich gives solver completion statusTmodstatwhich gives problem optimality status textTsolstatwhich gives solver completion status text
```

Many more model attributes may be included. A list appears in the Model Attributes chapter.

- " Small or large numbers cause exponential format to be used.
- " GAMS will print zeros out here but does not in display statements.
- Default number of decimal places is 2 but alternative specifications may be used as discussed below.
- " Default justification for text is left but alternative formatting may be used as discussed <u>below</u>.

The value of numerical results in attributes of variables, and equations may be included in a put employing the syntax

```
Put itemname.attribute(setdependency)
```

where any sets must be controlled in <u>loop</u> statements. The colored entries just below involves the .L and .M <u>variable</u> and <u>equation</u> attributes reporting optimal variable levels and equation shadow price marginals as used within the example <u>putex11.gms</u>.

```
loop(scenarios,
    Need(Destinaton) = demandscen(destinaton, scenarios);
    Solve tranport using lp minimizing totalcost;
    report("total", "cost", scenarios) = totalcost.1;
    report("demand shadow price", Destinaton, scenarios)
            = demandbal.m(Destinaton);
    report("supply shadow price", Source, scenarios)
          = Supplybal.m(Source);
savtransport(Source, Destinaton, scenarios) = transport.l(Source, Destinaton);
    put 'Scenario name ' scenarios.te(scenarios):14
    put @30 ' Optimality status
                                    ' tranport.modelstat:2:0 /;
    put @30 ' Optimality status text ' tranport.Tmodstat /;
    put @30 ' Solver status
                                    ' tranport.solvestat:2:0 /;
    put @30 ' Solver status text
                                     ' tranport.Tsolstat /;
put //;
loop(Destinaton,
  put 'Report for ' , Destinaton.tl:15 "demand location in "
       scenarios.te(scenarios):0 " scenario" //;
  loop(source$transport.l(Source,Destinaton),
     put 'Incoming From ' source.tl @35;
     put transport.1(Source, Destinaton):10:0;
     put /;
      );
  put 'Quantity demanded ' @35
  put Need(Destination):10:0;
  put /;
         put 'Marginal Cost of meeting demand ' @35
         put demandbal.m(Destinaton):10:2;
         put /
  put /;
    );
put / );
```

Part of the resultant output file follows with the red entries corresponding to the variable level attribute data generated by the put commands above and the blue the equation marginal attribute data.

Report for New York	demand	location i	in Base	Case scenar	io
Incoming From Seattle		5	50		
Incoming From San Diego		27	75		
Quantity demanded		32	25		
Marginal Cost of meeting	demand	250.0	00		
Report for Chicago	demand	location i	in Base	Case scenar	io
Incoming From Seattle		30	00		
Quantity demanded		30	00		
Marginal Cost of meeting	demand	178.0	00		

Notes:

- Default field width is 12 characters but alternative widths may be used as discussed below.
- " Small or large numbers cause exponential format to be used.
- " GAMS will print zeros out here but does not in display statements.
- " Default number of decimal places is 2 but alternative specifications may be used as discussed below.
- " Default justification is right but alternative formatting may be used as discussed below.
- " One can suppress small numbers using the .nz specification.
- The <u>variable</u> and <u>equation</u> attributes that can be used are defined in the Variables, Equations, Models and Solves chapter and include

```
.1 solution level
.m marginal
.up upper bound
.lo lower bound
.scale scale factor
.prior variable priority in MIPs
```

14.2.2.2.1.5 System attributes

Another of the allowable types of items in a put command is the group of **system attributes** such as today's date and time of day, various file names, solver names and model title. The attributes are referenced as follows

```
Put system.attribute;
```

An example using these items appears in the files <u>putex1.gms</u> and <u>putsystem.gms</u>. The component of this file involving **system attributes** in put commands is as follows:

```
put 'Run on ' system.date ' using source file ' system.ifile ///;
```

The resultant output is placed on the file myputfile.put and is

Run on 01/05/02 using source file C:\GAMS\GAMSPDF\PutEX1.GMS

The complete list of system attributes and their description follows.

.CNS	.MIP	.Rdate
.Date	.MINLP	.Rfile
.DNLP	.NLP	.RMINLP
<u>.Fe</u>	.MCP	.RMP
<u>.Fn</u>	.MPEC	.Rtime
<u>.Fp</u>	.Ofile	.Sfile
.Gamsrelease	.Opage	.Sstring
.Gstring	.Page	.Time
.lfile	.Pfile	.Title
.lline	.Platform	.Version
.Lice1 .Lice2	.Ppage	
.LP		

Solver that is currently active for CNS problems.

Date on which the program executed.

Solver that is currently active for DNLP problems.

Identifies file extension of input file.

Identifies file name stem of input file.

Dollar command which identifies file path of input file.

A system attribute that gives the version number of the current GAMS release. Gives a value like 22.7

Identifies specific GAMS version being used.

Name of GAMS source input file (GMS file) being executed including storage path.

Number of lines in input file.

GAMS license information.

Solver that is currently active for LP problems.

Solver that is currently active for MIP problems.

Solver that is currently active for MINLP problems.

Solver that is currently active for NLP problems.

Solver that is currently active for MCP problems.

Solver that is currently active for MPEC problems.

Name of GAMS output (Lst) file being used including storage path.

Number of the output page.

Page number of the current page being written.

Put file name for currently active file.

Computer operating system information.

Output page number.

Date information from the GAMS <u>restart</u> file being used.

Name of the GAMS restart file being used including storage path.

Solver that is currently active for RMINLP problems.

Solver that is currently active for RMIP problems.

Time of day information from the GAMS restart file being used.

Name of the GAMS save file being used including storage path.

Identifies name of last solver used.

Time of day when the program was executed.

Title used in the \$title command for this file.

GAMS version being run.

14.2.2.2.1.6 GAMS command line parameters

Another of the allowable types of items in a put command is the group of GAMS command line parameters such as input file name and page size. The attributes are referenced as follows

Put "%GAMS.commandparameter%";

where we are really addressing the text string in the command line parameter as discussed in the Conditional Compilation chapter. An example using these items appears in the files putex1.gms. The component of this file involving **command line parameters** in put commands is as follows:

The resultant output is placed on the file myputfile.put and is

Note when a parameter is unused it is left blank. The parameter names are all listed in the <u>GAMS</u> Command Line Parameters chapter.

14.2.2.2.1.7 Write position controls

Three types of controls can be used to determine where writing is done in the file. The symbol @ controls the column number while / skips to a new line and # goes to a specified line number. The file putex1.gms illustrates the use of @ and /

```
put 'Run on ' system.date ' using source file ' system.ifile ///;
loop(Destinaton,
  put 'Report for ' , Destinaton.tl:15
  put @40 '------ Scenario -----' /;
  put @41;
loop(scenarios,put scenarios.tl:10);
  put /;
loop(source$sum(scenarios,
        abs(savtransport(Source,Destinaton,scenarios))),
  put 'Incoming From ' source.tl @35;
  loop(scenarios,
        put savtransport(Source,Destinaton,scenarios):10:0);
  put /;
    );
  put 'Quantity demanded ' @35
```

Notes on each follow.

```
Skip to a specified column: @
Skip to a new line: /
Skip to a specified row: #
```

When GAMS encounters a @ in a put statement, the writing position is moved to that column of the output file whether it be forward or backward from the current point. Thus, one could do one of the following putex4.gms

```
Put 'Hello' @3 'Goodbye';

which would cause an output line as follows

HeGoodbye

while

Put 'Hello' @20 'Goodbye';

yields

Hello Goodbye
```

- " Note the example above using @3 shows how one can go back and overwrite earlier text.
- One can use variables or expressions instead of fixed column numbers as in the code below from <u>putex4.gms</u>.

```
scalar width /15/;
Put 'Hello' @(width+3) 'Goodbye';
```

" @ is commonly used to align columns in the face of unequal set element widths.

When GAMS encounters a / in a put statement, the writing position is moved to the next line and placed in column one. The /'s in putex1.gms skip to the next line or skip several lines depending on the number of /'s used.

```
put 'Run on ' system.date ' using source file ' system.ifile ///;
loop(Destinaton,
  put 'Report for ' , Destinaton.tl:15
  put @40 '----- Scenario -----' /;
  put @41;
loop(scenarios,put scenarios.tl:10);
  put /;
loop(source$sum(scenarios,
            abs(savtransport(Source,Destinaton,scenarios))),
    put 'Incoming From ' source.tl @35;
    loop(scenarios,
            put savtransport(Source,Destinaton,scenarios):10:0);
    put /;
        );
  put 'Quantity demanded ' @35
```

Note GAMS does not skip to a new line unless / is used. Thus, in putex4.gms the line

```
loop(I, put i.tl);
```

places all the set element names on one line continuously.

```
i1 i2 i3 i4 i5 i6
```

```
loop(I, put i.tl /);
```

places one element per line due to use of the /.

i1

But

i2

i3

i4

i5

i6

When GAMS encounters a # in a put statement the writing position is moved to that row of the output file whether it be down or up from the current line. The file **putex4.gms** shows an example

```
Put #3 'Hello' #2 'Goodbye' #1 'Hey these are reversed';
```

which would yield

```
Hey these are reversed Goodbye
Hello
```

Notes:

- " The above uses of #1 shows how one can go back and write earlier lines.
- One can use variables or expressions instead of fixed column numbers as in the code below from <u>putex4.</u> <u>gms</u>.

```
scalar lineonpage /15/;
Put 'Hello' #(lineonpage+3) 'Goodbye';
```

- " The line number is related to the current page.
- When obeying a # GAMS does not reset the column in which printing occurs as illustrated by output above. One would need to add @1 if also desiring to start in column 1.

A number of put file attributes are available to determine and or set the current position on a page where items are written or reset the last line.

```
.Cc
.Cr
.Hdcc
.Hdcr
.Hdll
.Ll
.Lp
.Tlcc
.Tlll
```

<u>.Tlcr</u> .Ws

Returns or sets the current write position column in main the window. This attribute is addressed as

```
Localfileidentifier.cc= value;

or

parameteritem = Localfileidentifier.cc;
```

where the value can be between 1 and the page width.

Note:

The .cc suffix is updated at the conclusion of a put statement. Consequently, the .cc value remains constant throughout the writing of items for the next put statement, even if multiple items are displayed.

Returns or sets current write position row in main window. This attribute is addressed as

```
Localfileidentifier.cr= value;

or

parameteritem = Localfileidentifier.cr;
```

where the value can be between 1 and the page size minus any header, title, and margins.

Note:

The .cr suffix is updated at the conclusion of a put statement. Consequently, the .cr value remains constant throughout the writing of items for the next put statement, even if multiple items are displayed.

Returns or sets current write position column in the page header. This attribute is addressed as

```
Localfileidentifier.hdcc= value;

or

parameteritem = Localfileidentifier.hdcc;
```

where the value can be between 1 and the page width.

Note:

The .hdcc suffix is updated at the conclusion of a <u>puthd</u> statement. Consequently, the .hdcc value remains constant throughout the writing of items for the next put statement, even if multiple items are displayed.

Returns or sets current write position row in the page header. This attribute is addressed as

```
Localfileidentifier.hdcr= value;

or

parameteritem = Localfileidentifier.hdcr;
```

where the value can be between 1 and the header size in terms of number of lines.

Note:

The .hdcr suffix is updated at the conclusion of a <u>puthd</u> statement. Consequently, the .hdcr value remains constant throughout the writing of items for the next put statement, even if multiple items are displayed.

Returns the number of or resets the last row written in the page header. This attribute is addressed as

```
Localfileidentifier.hdll= value;

or

parameteritem = Localfileidentifier. hdll;
```

where the value can be between 1 and the header size in terms of number of lines.

Notes:

- " Unlike the row and column control, the last line attribute is updated continuously.
- " The .hdll attribute does not have values applicable to the current page. It will apply to the next page.
- " Not only can this attribute be used to determine the last line used in a header area, but it can also be used to delete lines within this area. Namely, the header section will be completely deleted by resetting the hdll attribute to 0 and any non zero specification shorter than the current number of lines in the header deletes lines in excess of the hdll setting.

Returns the number of or resets the last row written in the page main window. This attribute is addressed as

```
Localfileidentifier.ll= value;

or

parameteritem = Localfileidentifier.ll;
```

where the value can be between 1 and the page height in terms of number of lines less adjustments for margins, headers and titles.

Notes:

- " Unlike the row and column control, the LI attribute is updated continuously.
- " The .LI attribute may be reset for the current page.
- Not only can this attribute be used to determine the last line used in a page, but it can also be used to delete lines. Namely, the current writing will be completely deleted by resetting the LI attribute to 0 and any non zero specification shorter than the current number of lines in the header deletes lines whose line numbers are in excess of the LI setting.

Put file attribute indicating the number of pages that are already in the put file. This attribute is addressed as

```
parameteritem = Localfileidentifier.lp;
```

Note that setting this to zero does not erase the pages that have previously been written to the file.

Returns or sets current write position column coordinate in the page title.

This attribute is addressed as

```
Localfileidentifier.tlcc= value;

or

parameteritem = Localfileidentifier.tlcc;
```

where the value can be between 1 and the title size.

Note:

The .tlcc suffix is updated at the conclusion of a <u>puttl</u> statement. Consequently, the .tlcc value remains constant throughout the writing of items for the next put statement, even if multiple items are displayed.

Returns the number of or resets the last row written in the page title. This attribute is addressed as

```
Localfileidentifier.tlll= value;

or

parameteritem = Localfileidentifier. tlll;
```

where the value can be between 1 and the header size in terms of number of lines.

Notes:

- " The .tlll attribute is updated continuously.
- " The .tlll attribute may not be reset and have values applicable to the current page because when the title block is modified, it corresponds to the title block on the next page.
- Not only can this attribute be used to determine the last line used in a title area, but it can also be used to delete lines within this area. Namely, the title section will be completely deleted by resetting the .tlll attribute to 0 and any non zero specification shorter than the current number of lines in the title deletes lines whose numbers are in excess of the .tlll setting.

Returns or sets current write position row coordinate in the page title.

This attribute is addressed as

```
Localfileidentifier.tlcr= value;

or

parameteritem = Localfileidentifier.tlcr;
```

where the value can be between 1 and the title size in terms of number of lines.

Note:

The .tlcr suffix is updated at the conclusion of a puttl statement. Consequently, the .tlcr value remains constant throughout the writing of items for the next put statement, even if multiple items are displayed.

The .ws attribute allows the user to determine the number of rows that can be written to the main window on the current page. This attribute is addressed as

```
parameteritem = Localfileidentifier.ws;
```

This attribute shows the number of rows that can be placed on the page, considering the number of lines that are in the title and header blocks of the current page and the existing page size. The .ws file attribute is calculated by GAMS and is not changeable by the user.

14.2.2.2.2 Formatting of items

Lines and pages can be formatted on a local or global basis. This formatting permits control of field width, decimals, and item justification. A number of put page attributes can also be altered including put page length (lines per page), page with, page footer format, and page header format. Finally, the upper/lower case characteristics of the font used in the printout can be controlled.

14.2.2.2.2.1 File formatting - append or overwrite

The put writing facility has the ability to append to or overwrite an existing file. The put file attribute .ap determines which occurs.

The syntax for the .ap attribute is

```
Localfileidentifier.ap= value;
```

Where a value of

- 0 causes the put file to overwrite (replace) the existing
- 1 causes the information generated by the puts to be appended to the file.

```
My1.ap = 1;
```

Notes:

- " Any items put into the active put file from that point on will be added to the end of the existing file.
- " If the file does not exist, it will be created.

14.2.2.2.2 Page formatting

Pages can be formatted in terms of height and width using put file attributes. The pages within files can also be structured using file suffixes to specify many attributes such as the printing format, page size, page width, margins, and the case which text is displayed in. The following file suffixes can be used for formatting

.Bm - bottom margin
.Lm - left margin
.Pc - Page control
.Ps or page height
.Pw - page width
.Tm - top margin

This gives the number of blank lines to be placed in the bottom margin of the page. These lines add lines to the page height beyond the number of lines specified in the .ps command. This is set using the syntax

```
Localfileidentifier.bm=number;
```

or in the example putex5.gms

```
my1.bm=13;
```

This only works when the page control (pc) option is 0.

This gives the number of blank columns to be placed on the left of the page. This is set using the syntax

```
Localfileidentifier.lm=number;
```

or in the example putex5.gms

```
my1.lm=13;
```

An important attribute that controls how pages appear, as well as whether a number of the other parameters (.ps, .tm, .bm) even function and whether the data are printed in a comma delimited fashion is the page control option. This is set using the syntax

```
Localfileidentifier.pc=number;
```

or in the example putex5.gms

```
my1.pc=3;
```

The integer 0-6 are allowable values for number.

Value	Resultant effect on Output file
0	Causes the use of standard paging based on the current page size. Partial pages are padded with blank lines. Note that the .bm file suffix is only functional when used with this print control option.
1	Causes the use of Fortran page format. This option places the numeral one in the first column of the first row of each page in following standard Fortran convention.
2	Causes no paging to be done and is the default setting.
3	Causes ASCII page control characters to be inserted.
4	Makes the put file output into a space delimited file. Non-numeric output is quoted, and each item is delimited with a blank space. Here # and @ commands are ignored.
5	Makes the put file output into a comma delimited (CSV) file. Non-numeric output is quoted, and each item is delimited with a comma. Here # and @ commands are ignored.
6	Makes the put file output into a tab delimited file. Non-numeric output is quoted, and each item is delimited with a tab. Here # and @ commands are ignored.

The last three options create delimited files, and are especially useful when preparing output for the direct importation into other computer programs such as spreadsheets. See the example putex6.gms.

This gives the height of a page in terms of the number of rows (lines) that can be placed on any page of the document. This is set using the syntax

```
Localfileidentifier.ps= number;
```

or in the example putex5.gms

```
my1.ps=65;
```

Notes:

- By default GAMS does not try to control pagination of put files making no allowance for paging. This works well when the user is going to import the file into a word processor and is willing to let the word processor do the paging.
- The page size commands will be ineffective unless a non default value is used for the page control (pc) setting. In the example we use

```
my1.pc=3;
```

- " When earlier pages have been printed out which are shorter than the current page size specified GAMS generates an error message.
- " Maximum page size is 130 lines and the minimum is 60 lines.

This gives the width of a put file page in terms of the number of columns that can be placed on a line. This is set using the syntax

```
Localfileidentifier.pw=number;
```

or in the example putex5.gms

```
my1.pw=81;
```

Notes:

- " GAMS by default allows a 255 character wide page.
- " When the material printed out exceeds the current page width specified GAMS generates an error message and places 4 asterisks (****) in the last 4 columns of the line.
- " Maximum page width is effectively unlimited with values up to 32767 allowable.

Number of blank lines to be placed at the top margin of the page. These lines add lines to the page height above and beyond the number of lines specified in the .ps command. Default value is 0. This is set using the syntax

```
Localfileidentifier.tm=number;
```

or in the example putex5.gms

```
my1.tm=3;
```

This works for any of the page control (pc) settings.

14.2.2.2.2.3 Adding page titles and headers

Pages may be formatted with titles and headers. There are actually three independent writing areas on each page of a document. These areas are the title block, the header block, and the main window. The primary purpose for these independent writing areas is to allow the user to create a file where the title and possibly the header is repeated across multiple pages.

The layout of the page is

Title block Header block Main window

The Put command writes to the Main window, and there are special commands Puttl and Puthd that write to the title and header. By default the title and header are empty. The title and header blocks are essentially the same as the main window and use exactly the same syntax rules. These are discussed below.

Puttl places information in the title block and is formatted as is the normal put command with the syntax (putex5.gms)

```
Puttl Item;
```

Example:

```
Puttl "File written on" system.date /
```

Notes:

- " Once a Puttl command is executed the items therein are placed in the title block.
- " The title block is displayed on each subsequent page unless modified.
- " The heading block can be emptied out using Putclear.
- " Once the main window for a page has been written to, any further modifications of the title block will be shown on subsequent pages and not the current page.
- " Every page must have an entry in the main window. When a page has no output in its window, the page is not written to file regardless of whether there are output items in the title or header blocks. To force a page that has an empty window out to file, simply write something innocuous to the window such as:

```
Put ' ';
```

- " The size of any area within a given page is based entirely on the number of lines put into it.
- " The total number of lines for all areas must fit within the specified page size.
- If the total number of lines written to the title and header block equals or exceeds the page size, an overflow error will be displayed in the program listing.

- " Paging occurs automatically whenever a page is full.
- Each area of a page is maintained independently, so we can write with a Puttl for a while then a Puthd, then back to a Puttl. However once we use Put all subsequent Puttl and Puthd go to the next and subsequent pages, not the current page.

Puthd places information in the heading block and is formatted as is the normal put command with the syntax

```
Puthd Item;
```

Example:

(putex5.gms)

```
Puthd "Page " system.page /;
```

Notes:

- " Once a Puthd command is executed the items therein are placed in the heading block.
- " The heading block is displayed on each subsequent page unless modified.
- " The heading block can be emptied out using Putclear.
- " Once the main window for a page has been is written to, any further modifications of the header block will be shown on subsequent pages and not the current page.
- " Every page must have an entry in the main window. When a page has no output in its main window, the page is not written to file regardless of whether there are output items in the title or header blocks. To force a page that has an empty window out to file, simply write something innocuous to the window such as: Put ";
- " The size of any area within a given page is based entirely on the number of lines put into it.
- " The total number of lines for all areas must fit within the specified page size.
- " If the total number of lines written to the title and header block equals or exceeds the page size, an overflow error will be displayed in the program listing.
- " Paging occurs automatically whenever a page is full.
- " Each area of a page is maintained independently, so we can write with a Puttl for a while then a Puthd, then back to a Puttl. However once we use Put all subsequent Puttl and Puthd go to the next and subsequent pages, not the current page.

Putclear removes the contents of the heading and title blocks and is formatted with the syntax

```
Putclear Item;
```

An example appears in **putex5.gms**.

14.2.2.2.2.4 Upper lower font case formatting: .Case and .Lcase

These attributes are used to specify the case in which alphabetic characters are displayed in the output file. The syntax employed is

```
Localfileidentifier.case=number;
```

There are 3 allowable values for number.

Value Resultant effect on the put file

- 0 causes mixed case to be displayed.
- 1 causes the output to be displayed in upper case regardless of the case used for the input.
- 2 causes the output to be displayed in lower case regardless of the case used for the input.

The Lcase attribute does casing for set element names using the syntax

Localfileidentifier.lcase=number;

There are 3 allowable values for number.

Value Resultant effect on set elements names in the put file

- O Causes mixed case to be displayed.
- 1 Causes lower case to be displayed.
- 2 Causes upper case to be displayed.

14.2.2.2.5 Width and decimal formatting

Users may desire to control the spacing and decimal format of output items. For formatting purposes, there are four categories of output items: labels, numeric values, set values, and quoted/explanatory text. Within GAMS a global width and decimal place default format is assumed for each category and then a local item dependent choice can be made within a specific put statement.

Both field width and, in the case of numerical data, the number of decimal places may be controlled on a global basis. The GAMS defaults for these items follow:

Default value	Symbol
12	.lw
12	.nw
2	.nd
12	.sw
0	.tw
	12 12 2

The general syntax for specifying these formatting items is

Localfileidentifier.symbol=value;

The value for the width specified is the exact number of characters that will be employed. However a specification of 0 causes the field width to be the minimum size that will fully display the item.

Special actions are taken when the item does not fit. If an item containing text contains more characters than the field width, the text will be printed starting from the left with characters beyond the width omitted. For items containing numeric values, the decimal portion of a number is rounded or

scientific notation will be used to fit the number within the given field and if that wont work a set of *'s is entered.

The way of overriding each of these defaults involves use of an attribute of the localfile entifier put file name. The attributes that can be used are the symbols listed in the last column of the table above. Use of each will be discussed below.

This attribute controls the width of set element names in the put output. It is addressed using the syntax

```
Localfileidentifier.lw=number;
```

or in the example putex6.gms

```
my1.lw=12;
```

Example:

Using the sequence (putex6.gms)

```
set mine abcdefghijklmnopqrstuvwxyz
/a12345678901234567890 setaabcdefghijklmnopqrstuvwxyz
b12345678901234567890 setbabcdefghijklmnopqrstuvwxyz
small smallone/;
loop(mine,
put 'start set element text here $' mine.tl '$ end here'/;)
put /;
```

where the items in orange are the text for set element names and the blue items are statements causing those to be output into the put file. In turn with the default for .lw of 12 we get

```
start set element name here $a12345678901$ end here start set element name here $b12345678901$ end here start set element name here $small $ end here
```

where short text entries like small are padded with trailing blanks but the long names like a12345678901234567890 are truncated to their first 12 positions a12345678901 compared to the full set element name specified just above.

If we reset Iw to 20 we get

```
start set element name here $\frac{\partial 2345678901234567890}{\partial 2345678901234567890}$$ $ end here $\partial 2345678901234567890$$ $ end here $\partial 2345678901234567890$$$ $ end here $\partial 2345678901234567890$$$ $ end here
```

It we reset Iw to 0 we get

```
start set element name here $\frac{a12345678901234567890\$}{2345678901234567890\$} end here start set element name here $\frac{b12345678901234567890\$}{2345678901234567890\$} end here start set element name here $\frac{small}{small}\$ end here
```

showing the exact width and full contents.

This attribute controls the decimals in numerical items in the put output. It is addressed using the syntax

```
Localfileidentifier.nd=number;
```

or in the example putex6.gms

```
my1.nw=2;
```

Example:

Using the example putex6.gms

In turn when we run this with the default for .nd of 2 we get

```
start number here $ 1.24$ end here start small number here $ 0.00$ end here start large number here $1.00000000E+9$ end here
```

showing that by default 2 decimals are printed, unless the number is too large and is moved into exponential format. It also shows numbers are rounded. Note small numbers can also be suppressed with <u>nz</u>.

If we reset nd to 0 we get

```
start number here $ 1$ end here
start small number here $ 0$ end here
start large number here $ 1000000000$ end here
```

This attribute controls the width of numerical items in the put output. It is addressed using the syntax

```
Localfileidentifier.nw=number;
```

or in the example putex6.gms

```
my1.nw=12;
```

Example:

Using the example putex6.gms

```
scalar number regnumber /1.2356/
    smallnumber /0.00000001/
    largenumber /1000000000/;
put 'start number here $':0 number '$ end here'/;
put 'start small number here $':0 smallnumber '$ end here'/;
```

```
put 'start large number here $':0 largenumber '$ end here'/;
```

where the items in orange are the numerical data and the blue items are statements causing those to be output into the put file. In turn when we run this with the default for .nw of 12 we get

```
start number here $ 1.24$ end here
start small number here $ 0.00$ end here
start large number here $1.00000000E+9$ end here
```

showing that by default 12 characters are always printed, that the number is padded to the left, and reported in exponential format if too large.

If we reset nw to 0 we get

```
start number here $1.24$ end here
start small number here $0.00$ end here
start large number here $1000000000.00$ end here
```

showing the exact width is used with the specified decimals as discussed above.

If we reset nw to 4 we get

```
start number here $1.24$ end here
start small number here $0.00$ end here
start large number here $****$ end here
```

showing that when a number is still too large, asterisks replace the value in the output file.

This attribute controls the width printout for the set element entries that are YES and NO. It is addressed using the syntax

```
Localfileidentifier.sw=number;
```

or in the example putex6.gms

```
my1.sw=12;
```

Example:

Using the example putex6.gms

```
set mine abcdefghijklmnopqrstuvwxyz
/a12345678901234567890 setaabcdefghijklmnopqrstuvwxyz
b12345678901234567890 setbabcdefghijklmnopqrstuvwxyz
small smallone/;
set small(mine) /small/;
loop(mine,
put 'start set element here $':0 mine(mine) '$ end here for name ' mine.tl /;)
put /;
loop(mine,
put 'start subset element here $':0 small(mine) '$ end here for name ' mine.tl /,
put /;
```

where the items in orange are the sets for which we will put out element indicators and the blue items are statements causing those to be output into the put file. In turn, when we run this with the default for .sw of 12 we get

```
start set element value here $ YES$ end here for name a12345678901
start set element value here $ YES$ end here for name b12345678901
start set element value here $ YES$ end here for name small

start subset element value here $ NO$ end here for name a12345678901
start subset element value here $ NO$ end here for name b12345678901
start subset element value here $ YES$ end here for name small
```

This attribute controls the width of explanatory text items, and set element names plus quoted text in the put output. It is addressed using the syntax

```
Localfileidentifier.tw=number;
```

or in the example putex6.gms

```
my1.tw=12;
```

Example:

Using the example putex6.gms

where the items in orange are explanatory or quoted text and the blue items are statements causing those to be output into the put file. In turn, when we run this with the default for .tw of 0 we get

```
start quoted text here $Quotedabcedeghijklmnopqrstuvwxyz$ end here
start item explanatory text here $abcdefghijklmnopqrstuvwxyz$ end here
start item explanatory text here $regnumber$ end here
```

```
start set element explanatory text here $setaabcdefghijklmnopqrstuvwxyz$ end here start set element explanatory text here $setbabcdefghijklmnopqrstuvwxyz$ end here start set element explanatory text here $smallone$ end here
```

showing that by default the full length is always printed.

If we reset tw to 20 we get

```
start quoted text here $Quotedabcedeghijklmn$ end here

start item explanatory text here $abcdefghijklmnopqrst$ end here

start item explanatory text here $regnumber $ end here

start set element explanatory text here $setaabcdefghijklmnop$ end here

start set element explanatory text here $setbabcdefghijklmnop$ end here

start set element explanatory text here $setbabcdefghijklmnop$ end here

start set element explanatory text here $smallone $ end here
```

where short text entries like smallone are padded with trailing blanks but the long names like **Quotedabcedeghijklmnopqrstuvwxyz** are truncated to their first 20 positions **Quotedabcedeghijklmn** compared to the output just above.

While global formatting is nice sometimes certain items require individual attention. GAMS provides item specific formatting, which overrides global format settings. For text items the syntax of this feature is as follows:

```
Put item:width;
```

While for numeric items it is

```
Put item:width:decimals;
```

The item, width, and decimals are delimited with colons as shown above. The width is length in characters and has all the characteristics for sets, numbers and text as discussed above under the global section. A zero width again causes use of the exact width. The decimals feature behaves as discussed under the global section above. Examples from putex7.gms follow

```
put /;
    loop(mine,
    put 'start set element explanatory text here $':0 mine.te(mine):0 '$ end here'/;
    loop(mine,
    put 'start set element value here $':0 mine(mine):5 '$ end here for name ' mine.
    put /;
    loop(mine,
    put 'start subset element value here $':0 small(mine) :0 '$ end here for name ' n
    put /;
                                  $':0 number:10:2 '$ end here'/;
    put 'start number here
                                  $':0 number:10:4 '$ end here'/;
    put 'start number here
                                  $':0 number:15:4 '$ end here'/;
    put 'start number here
                                  $':0 number:0:4 '$ end here'/;
    put 'start number here
and the result is
    start quoted text here $Quote$ end here
    starabcdefghijklmnopqrstuv$ end here
    start item explanatory text here $regnumb$ end here
    start set element naa12345678901234567890$ end here
    start set element nab12345678901234567890$ end here
    start set element nasmall$ end here
    start set element explanatory text here $setaabcdefghijklmnopgrstuvwxyz$ end here
    start set element explanatory text here $setbabcdefghijklmnopgrstuvwxyz$ end here
    start set element explanatory text here $smallone$ end here
    start set element value here $ YES$ end here for name a12345678901
    start set element value here $ YES$ end here for name b12345678901
    start set element value here $ YES$ end here for name small
    start subset element value here $NO$ end here for name a12345678901
    start subset element value here $NO$ end here for name b12345678901
    start subset element value here $YES$ end here for name small
    start number here
                             Š
                                    1.24$ end here
    start number here
                                  1.2356$ end here
    start number here
                                       1.2356$ end here
                             $1.2356$ end here
    start number here
```

put 'start set element name here \$'0 mine.tl:0 '\$ end here'/;)

showing width and decimal adjusted labels and numbers. The zero width entries cause exact fits as in the last line.

It is worthwhile reiterating that a width choice of zero allows one to mix GAMS output in without extra spacing as illustrated by **putex8.gms**

where the red shows zero with specifications for text data and numerical data. In turn we get

```
Here is a report for the Hardware Data entries in my GAMS code
For element i1 named Nuts the data are 22.730 as entered
For element i2 named Bolts the data are 100.918 as entered
```

14.2.2.2.2.6 Justification

Users may desire to control justification of output items so they are centered, aligned left or aligned right. Justification may be controlled for four categories of output items: labels, numeric values, set values, and quoted text. Within put files, a global default justification format is assumed and then a local item dependent justification choice can be made within a specific put statement.

On a global basis GAMS specifies defaults for the 4 categories of put file items as follows

Item	Default Justification	Justification Value	Symbol
Set element name	Left	2	.lj
Numeric output	Right	1	.nj
Set element entry (yes's and no's)	Right	1	.sj
Quoted and Explanatory text	Left	2	.tj

This can be changed using the format

```
Localfileidentifier.justificationsymbol=value;
```

The value specified is

- 1 for justification to the right of a field
- 2 for justification to the left of a field
- 3 for justification in the center of a field

Notes:

- " Justification only occurs when the width of the field in which an element is to be placed exceeds the width of the element to be put into that field.
- The justificationsymbol for overriding each of these defaults is an attribute of the localfileidentifier put file name and is the symbol in the last column of the table above. Use of each will be discussed below.

This attribute controls the width of set element names in the put output. It is addressed using the syntax

```
Localfileidentifier.lj=number;
```

or in the example putex9.gms

```
my1.lj=3;
```

where 1 is for right, 2 for left and 3 for center.

Example:

Using the sequence (putex6.gms)

```
set mine abcdefghijklmnopqrstuvwxyz
/al setal
b12345678901234567890 setbabcdefghijklmnopqrstuvwxyz
small/;
loop(mine,
put 'start set element name here $':0 mine.tl:20 '$ end here'/;)
put /;
```

where the items in orange are set element text and the blue items are statements causing those to be output into the put file. In turn, with the default for .Ij of 2 we get

```
start set element name here $a1 $ end here start set element name here $b1234567890123456789$ end here start set element name here $small $ end here
```

where narrow text entries like at and small are flushed left, but the long names like at 2345678901234567890 just fill the field.

If we reset Ij to 1 we get

```
start set element name here $ a1$ end here start set element name here $b1234567890123456789$ end here start set element name here $ small$ end here
```

where we see the narrow entries flushed right. If we reset lw to 3 we get

```
start set element name here $ a1 $ end here start set element name here $b1234567890123456789$ end here start set element name here $ small $ end here
```

showing centering of the narrow entries.

This attribute controls the justification of numerical items in the put output. It is addressed using the syntax

```
Localfileidentifier.nj=number;
```

or in the example putex6.gms

```
my1.nw=12;
```

where 1 is for right, 2 for left and 3 for center.

Example:

Using the example putex9.gms

In turn, when we run this with the default for .nj of 1 we get

```
start number here $ 1.2356$ end here start small number here $ 0.0000$ end here start large number here $ 100000000.0000$ end here start large number here $1.00000E+9$ end here
```

showing the default flush right for narrow items. If we reset nj to 2 we get

showing the left flush for ${\color{blue} narrow}$ items. If we reset ${\color{blue} nj}$ to 3 we get

```
start number here $ 1.2356 $ end here start small number here $ 0.0000 $ end here start large number here $ 100000000000000 $ end here start large number here $1.00000E+9$ end here
```

showing centering for narrow items.

This attribute controls the put file justification for the set element entries that are YES and NO. It is addressed using the syntax

```
Localfileidentifier.sj=number;
```

or in the example putex9.gms

```
my1.sj=2;
```

where 1 is for right, 2 for left and 3 for center.

Example:

Using the example putex9.gms

```
set mine abcdefghijklmnopgrstuvwxyz
     /al setal
      b12345678901234567890 setbabcdefghijklmnopqrstuvwxyz
      small/;
     set small(mine) smallone /small/;
     loop(mine,
     put 'start set element here $':0 mine(mine) '$ end here for name ' a /;)
     put /;
     loop(mine,
     put 'start subset element here $':0 small(mine) '$ end here for name ' mine.tl /
     put /;
where the items in orange are the sets for which we will put out element indicators and the blue items are
statements causing those to be output into the put file. In turn when we run this with the default for .sj of 1 we get
     start set element value here $
                                             YES$ end here for name a1
     start set element value here $
                                             YES$ end here for name b12345678901
     start set element value here $
                                             YES$ end here for name small
     start subset element value here $
                                                 NO$ end here for name a1
     start subset element value here $
                                                 NO$ end here for name b12345678901
     start subset element value here $
                                                YES$ end here for name small
showing the default flush right. If we reset sj to 2 we get
     start set element value here $YES
                                                $ end here for name a1
                                                $ end here for name b12345678901
     start set element value here $YES
     start set element value here $YES
                                                $ end here for name small
     start subset element value here $NO
                                                    $ end here for name al
     start subset element value here $NO
                                                    $ end here for name b12345678901
     start subset element value here $YES
                                                    $ end here for name small
showing the left flush. If we reset sj to 3 we get
     start set element value here $
                                         YES
                                              $ end here for name al
     start set element value here $
                                              $ end here for name b12345678901
                                         YES
     start set element value here $
                                         YES
                                              $ end here for name small
     start subset element value here $
                                             NO
                                                    $ end here for name a1
     start subset element value here $
                                                    $ end here for name b12345678901
                                             NO
     start subset element value here $
                                             YES
                                                    $ end here for name small
```

showing centering.

This attribute controls the justification of explanatory text for items, and set element names plus quoted text in the put output. It is addressed using the syntax

```
Localfileidentifier.tj=number;
```

or in the example putex9.gms

```
my1.tj=2;
```

where 1 is for right, 2 for left and 3 for center.

Example:

Using the example putex9.gms

```
set mine abcdefghijklmnopqrstuvwxyz
/a1 seta1
b12345678901234567890 setbabcdefghijklmnopqrstuvwxyz
small/;
set small(mine) smallone /small/;
scalar number regnumber /1.2356/
put 'start quoted text here $':0 'Quot':15 '$ end here'//;
put 'start quoted text here $':0 'Long Quoted Text Entry':15
    '$ end here'//;
put 'start item explanatory text here $':0 mine.ts:20
    '$ end here'/;
put 'start item explanatory text here $':0 number.ts:20 '
    $ end here'/;
put 'start set element name here $':0 mine.tl:20 '$ end here'/;)
put 'start set element name here $':0 mine.tl:20 '$ end here'/;)
put 'start set element name here $':0 mine.tl:20 '$ end here'/;)
```

where the items in orange explanatory or quoted text and the blue items are statements causing those to be output into the put file. In turn when we run this with the default for .tj of 2 we get

```
start quoted text here $Quot $ end here
start quoted text here $Long Quoted Tex$ end here
start item explanatory text here $abcdefghijklmnopqrst$ end here
start item explanatory text here $regnumber $ end here
start set element explanatory text here $setal $ end here
start set element explanatory text here $setbabcdefghijklmnop$ end here
start set element explanatory text here $small $ end here
```

showing the default flush left for narrow items.

If we reset tj to 1 we get

```
start quoted text here $ Quot$ end here
start quoted text here $Long Quoted Tex$ end here
start item explanatory text here $abcdefghijklmnopqrst$ end here
start item explanatory text here $ regnumber$ end here
start set element explanatory text here $ setal$ end here
start set element explanatory text here $setbabcdefghijklmnop$ end here
```

```
start set element explanatory text here $ small$ end here
```

showing the right flush for narrow items. If we reset tj to 3 we get

```
start quoted text here $ Quot $ end here

start quoted text here $Long Quoted Tex$ end here

start item explanatory text here $abcdefghijklmnopqrst$ end here

start item explanatory text here $ regnumber $ end here

start set element explanatory text here $ setal $ end here

start set element explanatory text here $ setbabcdefghijklmnop$ end here

start set element explanatory text here $ small $ end here
```

showing centering for narrow items.

While global formatting is nice sometimes certain items require individual attention. GAMS provides item specific formatting for this, which overrides global format settings. For text items the syntax of this feature is as follows:

```
Put item: justificationsymbol width;
```

While for numeric items it is

```
Put item: justificationsymbol width: decimals;
```

The justificationsymbol is

- > for right flush
- < for left flush
- <> for centering

and the item, width, decimals and colons are as laid out above.

Examples:

(putex10.gms)

```
put 'start item explanatory text here $':0 mine.ts: <>20 '$ end here'//;
    put /;
    loop(mine,
    put 'start set element name here $':0 mine.tl: >20 '$ end here'/;)
    put /;
    loop(mine,
    put 'start set element explanatory text here $':0 mine.te(mine):<20 '$ end here'
    put /;
    loop(mine,
    put 'start set element value here $':0 mine(mine): <>10
          '$ end here for name ' mine.tl /;)
    put /;
    put 'start number here
                                  $':0 number: <20:4 '$ end here'/;</pre>
                                  $':0 number: >20:4 '$ end here'/;
    put 'start number here
    put 'start number here
                                  $':0 number:<>20:4 '$ end here'/;
    put 'start large number here $':0 largenumber:10:4 '$ end here'/;
    put 'start large number here $':0 largenumber: <10:4 '$ end here'/;
    put /;
and the result is
    start quoted text here $
                                        Quot$ end here
    start quoted text here $Quot
                                             $ end here
    start quoted text here $
                                             $ end here
                                  Quot
    start item explanatory text here $
                                                         abc$ end here
    start item explanatory text here $abc
                                                            $ end here
    start item explanatory text here $
                                                            $ end here
                                                abc
    start set element name here $
                                                     a1$ end here
    start set element name here $
                                                  b1234$ end here
    start set element name here $
                                                  small$ end here
    start set element explanatory text here $seta1
                                                                   $ end here
    start set element explanatory text here $setbabhijklmnopqrstu$ end here
    start set element explanatory text here $small
                                                                   $ end here
    start set element value here $
                                              $ end here for name a1
                                      YES
    start set element value here $
                                              $ end here for name b1234
                                      YES
    start set element value here $
                                              $ end here for name small
                                      YES
    start number here
                             $1.2356
                                                   $ end here
                                             1.2356$ end here
    start number here
                             $
    start number here
                             $
                                     1.2356
                                                   $ end here
    start large number here $1.00000E+9$ end here
    start large number here $1.00000E+9$ end here
```

where items are flushed right by the use of >, others are flushed left by the use of < and some are centered by the use of <>. Note the green entries are unaffected since the item fills up the field.

14.2.2.2.2.7 Additional numeric display control

In addition to the field width and justification controls discussed in the previous sections, the following put file attributes can be globally specified for numeric display.

This is a scientific format toggle. It's use allows one to vary the contents of the puts with respect to the formatting of numeric values in terms of use of scientific notation (E format) as opposed to GAMS choice or fixed decimal place format (F). It is addressed using the syntax

```
Localfileidentifier.nr=number;
```

The potential entries for number and the result are

- 0 entries displayed in F or E format
- 1 numbers rounded to fit fields
- 2 all numbers displayed in scientific notation (E format)
- 3 numbers with floating decimal and constant precision

Gives the tolerance level below which numbers with smaller absolute values are treated as zero. When this is set equal to zero, rounding is determined by the field width. The default value for the attribute is 1.0e-5. It is addressed using the syntax

```
Localfileidentifier.nz=realnumber;
```

Where realnumber is the value below which any numerical output with smaller absolute values will be reported as zero.

14.2.2.2.3 Putclose

The Putclose keyword is used to close a file during the execution of program. Otherwise GAMS automatically closes files when it exits.

Example:

One application where this is useful involves writing an <u>option file</u> that controls a solver from within a GAMS model. In that case, the file must be closed prior to the SOLVE statement and Putclose allows that to be done. The following example shows the creation and closing of an option file for the MINOS solver as implemented in <u>frstpart.gms</u>.

```
FILE OPT MINOS option file / MINOS5.OPT /;
Put OPT;
Put 'BEGIN'/
   ' Iteration limit 500'/
   ' Major damping parameter 0.5'/
   ' Feasibility tolerance 1.0E-7'/
   ' Scale all variables'/
   'END';
Putclose OPT;
```

One may also wish to report what loop one is on in a large model using commands like (comparw.gms)

```
$set console
$if %system.filesys% == UNIX $set console /dev/tty
$if %system.filesys% == DOS $set console con
$if %system.filesys% == MS95 $set console con
$if %system.filesys% == MSNT $set console con
```

```
$if "%console%." == "." abort "filesys not recognized";
file screen / '%console%' /;

followed by

loop(scenarios,
    put screen;
    put 'I am on scenario ' Scenarios.tl;
    putclose;
```

that writes to the screen (or DOS window that must be made visible in the IDE using file options execute). In this case Putclose is necessary to cause the line to become visible. One can also use Putclose to change the title of the DOS box.

Notes:

- " This program segment would be placed inside the GAMS model prior to the solve statement.
- " If the internal file name is omitted from the Putclose statement, the current Put file is closed.
- " After using the Putclose command, the file does not have to be redefined in order to use it again. Simply make the file current and use Put statements as you normally would. The existing file will either be overwritten or appended to depending on the value of the append file (.ap) suffix.

14.2.2.2.4 Putpage

GAMS does automatic paging when the lines printed reaches the page height (ps) is reached. Through the use of the command Putpage a page can be terminated and written to the file when the user desires. Putpage forces the current page to be immediately written, making a new page available for Put statements. Putpage can be used with output items. When it is, the page is written including the output items contained in the Putpage statement.

Putpage OUT 'This text is placed in the window and the page ended';

14.2.3 Putting out a block of text: \$onput, \$offput, \$onputs, \$onputv

Sometimes one needs to put out several lines of text just for appearances sake. In such a case using conventional puts one would have syntax like the following (putex12.gms)

```
Put 'Line 1 of text' /;
Put 'Line 2 of text' //;
Put 'Line 3 of text' /;
Put 'Line 4 of text' /;
```

One may use the commands \$onput and \$offput as an alternative

```
$onput
Line 1 of text
Line 2 of text
Line 3 of text
Line 4 of text
$offput
```

Yielding idenetical put files. In this case the text block is begun with \$onput and ended with \$offput.

There is also a variant, 2, that uses substitutable parameters (Parameter substitution is discussed in the <u>Conditional Compilation</u> chapter). Namely \$onputs will cause all parameter statements in it (those enclosed in % signs) to be replaced with any defined GAMS calling parameters of control variables. <u>\$onputv</u> suppresses any substitution. For example the sequence (<u>putex12.gms</u>)

```
$setglobal it "from $onputs"
$onputs
substitution
Line 1 of text "%it%"
Line 2 of text %it%
Line 3 of text %it%
Line 4 of text %it%
$offput
```

Generates the output

substitution Line 1 of text "from \$onputs" Line 2 of text from \$onputs

Line 3 of text from \$onputs Line 4 of text from \$onputs

While (putex12.gms)

```
$setglobal it "from $onputs"
$onputv
No substitution
Line 1 of text "%it%"
Line 2 of text %it%
Line 3 of text %it%
Line 4 of text %it%
$offput
```

Generates

```
No substitution
Line 1 of text "%it%"
Line 2 of text %it%
Line 3 of text %it%
Line 4 of text %it%
```

14.2.4 Making puts conditional

As with other GAMS statements, <u>conditionals</u> can be used with Put statements to control whether particular output items are displayed. In the following example, the Put statement is only displayed if the dollar condition is true. If it is not, the Put statement is ignored:

```
Put$(FLAG GT 10) 'some output items';
```

14.2.5 Output to other programs

There are cases where one wishes to save things to other programs. This is generally done using Put files. Again one can write customized programs or can use some of Rutherford's tools. Two examples of the customized puts follow.

Put of data to a regression code

Put file for export to mapping program

14.2.5.1 Put of data to a regression code

(regput.gms)

Here we put data for use in a program like SPSS. We use puts to print out fixed formatted files.

```
file tosass;
put tosass;
loop(run,
   put run.tl;
   put @12;
put /;
loop(decwant,s= fawelsum( "Agconswelf",decwant,run)/1000;put s:13:0;);
put /;
loop(decwant,s= fawelsum( "AGGOVTCOST",decwant,run)/1000;put s:13:2;);
put /;
loop(decwant,s= agtable(decwant,"agtradbal",run)/1000;put s:13:2;);
   put /;
) put /;
) put /;
```

Sample of Data saved

r1			
	30	40	50
	60.00	70.00	80.00
	7.56	15.11	22.67
r2			
	40	50	60
	70.00	80.00	90.00
	7.56	15.11	22.67
r3			
	50	60	70
	80.00	90.00	100.00
	7.56	15.11	22.67

Each set of lines gives the case name for one model run followed by the data points.

14.2.5.2 Put file for export to mapping program

(maplink.gms)

Here we put a csv-delimited file for export to a mapping program.

```
sets meas /nitrogen,phosporous,potassium,cropland,
                         watererosn, winderosn, sediment, pub-water, pumpwater,
                         chemicalco/;
    sets region /EAST,STHEAST,MIDWEST,WEST,STHCENTRAL,NORTHERNPL /
    table data(region, meas) data to be put
                     nitrogen
                                 phosporous potassium chemicalco cropland
    EAST
                         0.96
                                   -0.17
                                                0.52
                                                          -0.24
                                                                       0.00
    STHEAST
                                    0.09
                                                                       0.02
                        0.13
                                                0.13
                                                          -0.12
                                                                       0.36
                        0.40
                                    0.36
                                                0.54
                                                          -0.03
    MIDWEST
    WEST
                        1.74
                                    1.51
                                               1.73
                                                           0.59
                                                                       1.63
                                                0.04
                                                           0.17
    STHCENTRAL
                       -0.09
                                   -0.15
                                                                       0.12
    NORTHERNPL
                         3.55
                                    1.70
                                                2.59
                                                           3.16
                                                                       1.65
                     watererosn winderosn sediment pub-water pumpwater
    EAST
                                  0.01
                      -1.14
                                           -1.16
                                                       0.00
                                                               -10.71
    STHEAST
                       3.13
                                  0.67
                                            3.64
                                                       0.34
                                                                  0.00
                      -0.23
                                  0.59
                                           -0.23
                                                       0.00
                                                                -1.11
    MIDWEST
    WEST
                       0.57
                                  0.02
                                            0.74
                                                       0.01
                                                                 0.26
    STHCENTRAL
                      -0.16
                                 -1.33
                                           -0.08
                                                       0.00
                                                                -1.55
    NORTHERNPL
                       0.92
                                 -3.06
                                            0.85
                                                       0.00
                                                                -0.07
    file mapdat;
    put mapdat;
    mapdat.pw=250;
    set s1(meas) /nitrogen,phosporous,potassium,chemicalco,cropland/
    put '"region"'; loop(s1,put ' , "' s1.tl '"'); put /;
    loop(region,
        put '"' region.tl '"'; loop(s1,put ',' data(region,s1):10:2); put /);
    set s2(meas) / watererosn, winderosn, sediment, pub-water, pumpwater/
    put '"region"'; loop(s2,put ' , "' s2.tl '"'); put /;
    loop(region,
        put '"' region.tl '"'; loop(s2,put ',' data(region,s2):10:2); put /);
the resultant output is
     "region", "nitrogen", "phosporous", "potassium", "cropland", "chemicalco"
     "EAST", 0.96, -0.17, 0.52, 0.00, -0.24
     "STHEAST",0.13,0.09,0.13,0.02,-0.12
     "MIDWEST", 0.40, 0.36, 0.54, 0.36, -0.03
     "WEST", 1.74, 1.51, 1.73, 1.63, 0.59
     "STHCENTRAL",-0.09,-0.15,0.04,0.12,0.17
     "NORTHERNPL", 3.55, 1.70, 2.59, 1.65, 3.16
     "region","watererosn","winderosn","sediment","pub-water","pumpwater"
     "EAST",-1.14,0.01,-1.16,0.00,-10.71
     "STHEAST",3.13,0.67,3.64,0.34,0.00
     "MIDWEST",-0.23,0.59,-0.23,0.00,-1.11
     "WEST", 0.57, 0.02, 0.74, 0.01, 0.26
     "STHCENTRAL",-0.16,-1.33,-0.08,0.00,-1.55
     "NORTHERNPL",0.92,-3.06,0.85,0.00,-0.07
```

This is also readily importable to a spreadsheet.

14.2.6 Errors that arise during puts

Errors can occur during execution of put commands that are caused when file or page attributes are violated. These errors are non-fatal and are listed at the end of the program listing. They typically occur when a put statement attempts to write outside of a page, such as moving the cursor with the @ character to a location beyond the page width. Other typical errors are the inability to open a specified file, the overflow of a page, or an inappropriate value being assigned to a suffix. For many of these errors, an additional set of asterisks will be placed at the location of the error in the output file.

Since put errors are non-fatal, their presence is sometimes overlooked without reviewing the program listing and these put errors might go undetected, especially in large output files. Consequently, GAMS includes a file attribute to help one detect errors:

```
localfileidentifier.errors
```

This attribute allows one to display the number of put errors occurring during execution of put commands to a file. The attribute is addressed using the syntax

```
Parametervalue = Localfileidentifier.errors;
```

Such statements can be inserted at any point of a program to detect the number of errors, which have occurred up to that location.

14.3 Acronyms

In GAMS an acronym is a special data type that allows the use of character strings as values.

Declaration Usage

14.3.1 Declaration

Acronyms are defined in a fashion similar to set or parameter definitions. The basic format is

```
Acronym Itemname Explanatory text;

or

Acronyms Itemname Explanatory text;
```

Where Itemname names the acronym and follows the same rules discussed in the <u>Rules for Item Names</u>, <u>Element names and Explanatory Text</u> chapter. <u>Explanatory text</u> is associated text that is used for self-documentation. The <u>Explanatory text</u> entry again must follow the rules given in the <u>Rules for Item Names</u>, <u>Element names and Explanatory Text</u> chapter.

Examples:

```
acronym ALABEL Here is a label
acronyms monday, tuesday, wednesday, thursday, friday;
```

Notes:

- " Acronym or acronyms can be used interchangeably.
- " The name of the acronym is also the text it takes on when displayed.

14.3.2 Usage

Acronyms can be used in scalar, parameter and table statements as well as in calculation - assignment statements and conditionals.

Examples:

(acronym.gms)

```
acronyms nameforit, nextone;
acronym acronym3 the third one
acronym doit any old acronym
set i /i1, i2, i3 /;
parameter textstrings(i)
     /il nameforit,
                        i2 nextone,
                                          i3 acronym3/;
parameter textstring(i)
                              i3 doit/ ;
                    i2 1,
     /il doit,
display textstrings;
file putacronym;
put putacronym;
put nameforit //
loop(i,if(textstrings(i)= nameforit, put 'Something');
put textstrings(i) / );
scalar flagtome;
flagtome=doit;
equation aa(i);
variables x(i);
aa(i)$(textstring(i)=doit).. 3*x(i)=e=1;
display flagtome, textstring;
parameter zz(i),rr(i);
zz(i)=textstring(i) ;
display zz;
table acks(i,i)
                              i2
                                              i3
              i1
i1
                                             doit
i2
                             doit
i3
             doit;
display acks;
```

Notes:

- " Scalar, parameter, or table statements are entered as described in the <u>Data Entry</u> chapter with acronym names used wherever numbers could be entered.
- Conditionals can be used, but when dealing with acronyms you can only use eq or ne operators not gt or lt.

- " When acronyms are included in <u>Assignment statements</u> the statements can only set other items equal to acronyms or other parameters containing acronyms.
- " Numerical operations (+ * / **) cannot be done with acronyms.
- " Numbers can be mixed in with acronyms in a parameter that is defined over a set or sets, but once the acronym is in the parameter than that parameter cannot be subsequently manipulated numerically.

14.4 Conditional Compilation

GAMS provides commands that allow significant compile time changes in the basic structure of any set of GAMS instructions dependent on user defined items. These features allow one do several things including

- " Simplify maintenance of models that share common features but have significant differences involving features that could not simultaneously exist in a compiled GAMS code.
- " Add memory, execution time or solver requirements that are desirable to avoid if not needed.
- " Develop utilities that may be used across a wide variety of applications in different contexts.

Any of these items can be structured so that they can be activated or deactivated by the choice of a single controlling variable, as I will show below.

Control variables
Environment variables
\$If and \$Ifi conditionals
Forms of conditionals
Incorporating Goo: \$Goto and \$Label
Redefining expressions
Running external programs or commands
Writing messages to LST, LOG and other files
End the job: \$Exit, \$Abort, \$Error, \$Stop, \$Terminate
Longer examples

14.4.1 Control variables

Control variables can be used to cause compile time changes in program structure. They can be defined, listed in terms of current status and used in \$1f conditionals.

Establishing control variables

14.4.1.1 Establishing control variables

Control variables are defined in three different ways.

```
$set varname value
$setlocal varname value
$Setglobal varname value
```

where

varname is any user chosen variable name value is optional and can contain text or a number

The main difference between these definitions involves the accessibility of the control variables within

code brought into a program through the family of include commands.

These variables can be destroyed using

```
$Drop varname
$Droplocal varname
$Dropglobal varname
```

where varname is as above.

14.4.1.1.1 \$Setglobal

Variables defined which are available throughout the code.

They are destroyed using

```
$dropglobal varname
```

Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.

14.4.1.1.2 \$Setlocal

Variables defined which are available only in the code module where defined. These variables are destroyed using \$droplocal varname

They are destroyed using

```
$droplocal varname
```

Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.

14.4.1.1.3 \$Set

Variables defined which are called scoped and are available in the code module where defined and any code included therein, but not anywhere in code that includes the one where the \$Set command appears.

They are destroyed using

```
$drop varname
```

Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.

14.4.1.1.4 \$EvalGlobal

This evaluates a numerical expression at compile time and places it into a global control variable. In turn one can use **\$ife** to do numeric testing on the value of this variable.

The format is

\$EvalGlobal expression

The expression must consist of constants, functions or other control variables with numerical values.

Example:

```
$set znumber 4
$Evalglobal anumber % znumber%+10
$ife % anumber%>14 display "it exceeds 14" "% anumber%"
$ife % anumber%<14 display "it is less than 14" "% anumber%"
$ife % anumber%=14 display "it equals 14" "% anumber%"
$ife % anumber%<>14 display "it does not equal 14" "% anumber%"
```

Notes:

" Related functions are

\$Eval that works with scoped control variables \$Evallocal that works with local control variables

- " Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.
- " The calculations can only involve real numbers
- " Expression evaluation proceeds from left to right
- " When items are not set off in parentheses the operator precedence us

```
OR XOR EQV IMP
AND
NOT
< <= = <> >= > LE LE EQ NE GE GT
+ - binary and unary
* /
. . . . .
```

" The following functions can be uswd in expressions:

```
abs ceil cos exp floor frac IfThen log log2 log10 max min mod PI power round sign sin sleep sqr sqrt tan trunk
```

14.4.1.1.5 \$Evallocal

This evaluates a numerical expression at compile time and places it into a local control variable. In turn one can use \$ife to do numeric testing on the value of this variable.

The format is

\$EvalLocal expression

The expression must consist of constants, functions or other control variables with numerical values.

Example:

```
$set znumber 4
$EvalLocal anumber % znumber%+10
$ife % anumber%>14 display "it exceeds 14" "% anumber%"
$ife % anumber%<14 display "it is less than 14" "% anumber%"
$ife % anumber%=14 display "it equals 14" "% anumber%"
$ife % anumber%<>14 display "it does not equal 14" "% anumber%"
```

Notes:

" Related functions are

```
$Eval that works with local control variables
$Evalglobal that works with global control variables
```

- " Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.
- " The calculations can only involve real numbers
- " Expression evaluation proceeds from left to right
- " When items are not set off in parentheses the operator precedence us

```
OR XOR EQV IMP

AND

NOT

< <= = <> >= > LE LE EQ NE GE GT

+ - binary and unary

* /

^ **
```

" The following functions can be uswd in expressions:

```
abs ceil cos exp floor frac IfThen log log2 log10 max min mod PI power round sign sin sleep sqr sqrt tan trunk
```

14.4.1.1.6 \$Eval

This evaluates a numerical expression at compile time and places it into a scoped control variable. In turn one can use \$ife to do numeric testing on the value of this variable.

```
The format is
```

\$Eval expression

The expression must consist of constants, functions or other control variables with numerical values.

Example:

```
$set znumber 4
$Eval anumber % znumber%+10
$ife % anumber%>14 display "it exceeds 14" "% anumber%"
$ife % anumber%<14 display "it is less than 14" "% anumber%"
$ife % anumber%=14 display "it equals 14" "% anumber%"
$ife % anumber%<>14 display "it does not equal 14" "% anumber%"
```

Notes:

" Related functions are

```
$EvalLocal that works with local control variables $EvalGlobal that works with global control variables
```

- " Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.
- " The calculations can only involve real numbers
- " Expression evaluation proceeds from left to right
- " When items are not set off in parentheses the operator precedence us

```
OR XOR EQV IMP
AND
NOT
< <= = <> >= > LE LE EQ NE GE GT
+ - binary and unary
* /
^ **
```

" The following functions can be uswd in expressions:

```
abs ceil cos exp floor frac IfThen log log2 log10 max min mod PI power round sign sin sleep sqr sqrt tan trunk
```

14.4.1.2 Setting environment variables

GAMS recognizes the environment variable <u>GDXCONVERT</u> and <u>GDXCOMPRESS</u> which control the format with which GDX files are <u>written</u>.

They are set using the syntax

\$setenv GDXCOMPRESS number

\$setenv GDXCONVERT V#

with the number and v# allowable values as discussed in the <u>Gdxcompress</u> and <u>Gdxconvert</u> parameters sections.

14.4.1.3 Destroying Contol Variables

These variables can be destroyed using

\$Drop varname
\$Droplocal varname
\$Dropglobal varname

where varname is the control variable name and the .local etc. corresponds to the nature of the control variables/

14.4.1.4 A problem with control variable definitions

Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if.

Namely it appears as if the local setting is always used first then the scoped then the global. An example appears in setcontrol.gms

Note

In the face of this it may be advisable to only use one type of control variable in any application or at least only use a name once.

14.4.2 Environment variables

Windows NT contains a set of named system and user defined environment variables. A technical discussion of such items appears at http://support.microsoft.com/default.aspx?scid=kb;en-us;100843#XSLTH3141121122120121120120. GAMS allows one to specify conditionals in response to environment variable values, set user environment variables to particular values and destroy user environment variables.

Names of some system environment variables

Defining and destroying user environment variables

Augmenting environment variables

Accessing environment variable status at any point in the code: \$Show

14.4.2.1 Names of some system environment variables

The system environment variables contain among other things the ones listed below. A longer list can be found at http://kennethhunt.com/archives/000933.html.

CD	%CD%	current directory string.
COMPUTERNAME	%COMPUTERNAME%	name of the computer.
DATE	%DATE%	current date.
ERRORLEVEL	%ERRORLEVEL%	error code of the most recently used command.
HOMEPATH	%HOMEPATH%	path of user's home directory
NUMBER_OF_PROCESS ORS	%NUMBER_OF_PROCESSORS%	number of processors installed on the computer.
OS	%OS%	OS name. Windows XP and Windows 2000 display as Windows_NT.
PATH	%PATH%	System specifies the search path for executable files.
TIME	%TIME%	current time

Note of caution: The following standard environment variables are not always available:

CD

CMDCMDLINE

CMDEXTVERSION

DATE

ERRORLEVEL

PROMPT

RANDOM

TIME

14.4.2.2 Defining and destroying user environment variables

Environment variables are defined as follows.

\$setenv varname value

where

varname is a user chosen environment variable name value can contain text or a number

Environment variables are destroyed as follows.

\$dropenv varname

where varname is a user chosen environment variable name.

14.4.2.3 Augmenting environment variables

Environment variables may have items added to their beginning or their end as follows.

To add to the beginning

```
$setenv varname %sysenv.varname% value
```

To add to the beginning

```
$setenv varname value %sysenv.varname%
```

where

varname is a user chosen environment variable name value contains text or a number
%sysenv.varname% is the old text that was in the environment variable.

Note of caution using \$SETENV Under windows 2000, XP and vista, environment variables are defined locally. After the GAMS model finished execution, the setting of the environment variable is lost. \$SETENV can therefore not be used to pass information from a GAMS model to the outside world outside the confines of the GAMS model itself. Similarly only environment variables defined at core windows level are available. Even environment variables that were created by spawning an external program from GAMS are not available.

Example:

```
$onecho > cmd.cmd
set xxx=test
set xxx > cmd.set
$offecho
$call cmd.cmd
$echo xxx=%sysenv.xxx% > cmd.xxx
```

The result in cmd.set and cmd.xxx are not identical!!!!

14.4.2.4 Accessing environment variable status at any point in the code: \$Show

One may look at environment variable values by displaying them or by creating a simple program that displays them using an echo command and then using a \$call to invoke it.

Examples:

(environvar.gms)

- * Display current values of the system environment variables like the PATH variables values of the system environment variables like the PATH variables values of the system environment variables like the PATH variables values of the system environment variables like the PATH variables values of the system environment variables like the PATH variables values of the system environment variables like the PATH variables values of the system environment variables like the PATH variables values value
- *display environment variable in log file
- *first set up a simple command processor \$onechoV > xx.cmd echo the path is %path%

```
echo the os is %os%

$offecho

*now run it

$call xx.cmd
```

14.4.3 \$If and \$Ifi conditionals

One can employ conditional statements using the \$If, \$Ifi and \$Ife possibly with the Not modifier.

```
$If and $Ifi
$Ife
Not as a modifier
```

14.4.3.1 \$If and \$Ifi

The \$If statement causes execution of a GAMS statement when a conditional is **true**. The basic form of the \$If and \$Ifi command is

```
$If conditional statementtoexecute
$Ifi conditional statementtoexecute
```

or with the instruction on the next line

```
$If conditional statementtoexecute or $Ifi conditional statementtoexecute
```

The net effect is that the code that GAMS will execute will either contain or not contain statementtoexecute depending on the true false nature of the conditional. In particular, when the conditional in the \$If or \$If i test is true, then the statementtoexecute will be entered into the source code to be executed. If not, then the statements statementtoexecute will never be executed.

Notes:

- " The \$If makes comparisons involving text in a case sensitive fashion. The \$Ifi is a case insensitive variant.
- " The conditional is evaluated at compile time, so does not involve GAMS calculated numbers.
- " An example is in <u>basicif.gms</u>.
- " Surrounding a control variable name with % signs substitutes the text for that control variable in that place as illustrated and discussed below.

14.4.3.2 \$Ife conditionals

This tests a numerical expression at compile time using values in control variables.

```
The format is $\frac{1}{2} \text{SIfe } \\ \text{control variable} \\ \text{op} \quad \text{item command} \quad \text{item command} \quad \text{item} \quad \text{op} \quad \text{item} \quad \text{command} \quad \text{item} \quad \text{op} \quad \quad \text{op} \quad \qu
```

```
or
```

\$Ife %controlvariable% command

where

```
%controlvariable% is the name of the control variable to test
op is

= to test equality
== to test equality with a tolerance
> to test greater than
< to test less than
<> to test not equal
item is the item to compare with which is either
another control variable arising from an eval, valglobaol or evallocal
```

command is a statement to execute in the GAMS program if the condition is true

Example: (<u>setcontrol.gms</u>)

```
$set znumber 4
$Evalglobal anumber % znumber%+10
$Evalglobal xnumber % znumber%+9
$ife % anumber%>14 display "it exceeds 14", "% anumber%";
$ife % anumber% == % anumber2% Display "they are close";
$ife % anumber%<14 display "it is less than 14", "% anumber%"
$ife % anumber%=14 display "it equals 14", "% anumber%"
$ife % anumber%<>14 display "it does not equal 14", "% anumber%"
$ife % anumber%>% vnumber% display "it exceeds vnumber","% anumber%","%
vnumber%"
$ife % anumber% display "anumber is nonzero again";
```

Notes:

- " Unfortunately GAMS allows one to define scoped local and global variables with the same name but treats them as different under some cases and prioritizes them when using \$ife or \$if as discussed here.
- When testing whether item1 == item2 the test is true if abs (item2-item1)/ (1+abs (item2)) $< 10^{\circ}(-12)$
- "When the command is used without an operator as in \$ife % anumber% display "anumber is nonzero"; then it is same as \$ife % anumber% <> 0 display "anumber is nonzero"; i.e. the program tests whether an item is nonzero.
- " The evaluation of expressions follows the rules given under the discussion of <u>\$Eval</u>

14.4.3.3 Not as a modifier

The \$If statement can contain a Not modifier. If so the GAMS statementtoexecute will be compiled and executed only when the conditional is **false**. The basic form of the \$If not command is

```
$If NOT conditional statementtoexecute
$Ifi NOT conditional statementtoexecute
```

Example:

(basicif.gms)

```
scalar x /1/;
*$ondollar
scalar y /1/;
$Setglobal gg
$Setglobal tt doit
$If setglobal gg display x;
$If not setglobal gg display y;
$If "%tt%" == "doit" x=x*2;
$Ifi "%tt%" == "DOIT" x=y**2;
$If "%tt%" == "DOIT" x=x*100;
$If not "%tt%" == "doit" y=y/4;
$set aa yes
$If "%aa%" == yes y=x;
```

The resultant effect on the compiled code is

```
1 scalar x /1/;
2 *$ondollar
3 scalar y /1/;
6 display x;
8 x=x*2;
9 x=y**2;
13 y=x;
```

Note lines in blue are suppressed because the \$If fails while the magenta, orange, red and violet lines occur since the conditionals are true. The contrast between the lines

```
$Ifi "%tt%" == "DOIT" x=y**2;
$If "%tt%" == "DOIT" x=x*100;
```

where the second line fails since tt was set to "doit". This shows the case sensitive nature of \$If versus the case insensitivity of \$Ifi.

14.4.4 \$ifthen, iftheni, ifthene, else, elseif, endif conditionals

\$Ifthen and the other components below are a form of a \$IF that controls whether a number of statements are active. An \$IFTHEN must be matched with a \$ENDIF. The syntax for the condition are generally the same as for the \$if statement. The **\$ifthen** and **\$elseif** have variants that are case insensitive (\$IFi and \$ELSEIFi) or evaluate numerical values of the control variables (\$IFi and \$ELSEIFi).

Notes:

" \$IFTHENe is used to do numerical comparisons

- " \$IFTHENi is used to do case insensitive comparisons, while \$IFTHEN does case sensitive ones
- ** \$ELSEIF has another comparison behind it as in the example below
- " \$ELSEIFi is a case insensitive variant of \$Eleseif
- " \$ELSEIFe is a numerical value evaluating variant of \$Eleseif
- " The statements following directly a **\$ifthen**, **\$elseif**, or **\$else** on the same line can be a sequence of other dollar control statements or contain proper GAMS syntax. The statements following directly a **\$endif** can only contain another dollar control statements.
- " A NOT maybe used in the commands
- " The comparisons allowed are covered in the <u>forms of conditionals</u> section
- " One may add a tag to the IFTEN and ENDIF conditions to force them the match up such as in (setcontrol.gms)

" The evaluation of expressions follows the rules given under the discussion of <u>\$Eval</u>

Examples:

(setcontrol.gms)

```
$setglobal aroundit
$ifthen setglobal aroundit
    display "statement 1";
    display "statement 2";
$else
    display "statment 3";
$endif
```

Here when aroundit is setglobal then we get the two displays executed. Otherwise the third one occurs.

Much more complex forms can be used

```
$maxgoto 10 $set x a
$label two
$ifthen %x% == a $set x 'c' $log $ifthen with x=%x%
$elseif %x% == b $set x 'k' $log $elseif 1 with x=%x%
```

Lengthy and nested ithen/else structures can become difficult to debug. Tagging of the begin, the \$ifthen and the end, the \$endif can be helpful. For example, the next line will fail because the tags do not match:

```
$ifthen.one x == x
$endif.one
```

As with the \$if statement, the statement on the line with the **\$ifthen** style statements is optional. The following two statements give the same results:

The statements following directly a \$ifthen, \$elseif, or \$else on the same line can be a sequence of other dollar control statements or contain proper GAMS syntax. The statements following directly a \$endif can only contain another dollar control statements.

```
$ifthen.two c==c display 'true for tag two';
$ifthen.three a==a $log true for tag three
display ' then clause for tag three';
$ifthen.four x==x display 'true for tag four';
$log true for tag four
$else
display ' else clause for tag four';
$endif.four $log endif four
$endif.three $log endif three
$endif.two $log endif two
```

This will produce a GAMS program like

```
1 display 'true for tag two';
3 display ' then clause for tag three';
4 display 'true for tag four';
```

with the following log output

```
--- Starting compilation
true for tag three
true for tag four
endif four
endif three
endif two
```

14.4.5 Forms of conditionals

The conditionals used in \$If and \$Ifi statements can be of many forms. The principal ones involve:

- " Comparisons involving <u>control variables</u> or <u>environment variables</u> testing whether a variable is defined or whether its contents match a string.
- " Characteristics of a <u>named item</u> testing its type, set dependency or declaration status.
- " GAMS command line parameters including user defined options.
- " The settings of system characteristics.
- Batinclude parameters testing existence, contents, declaration status, or type.
- " Error checks.
- " File existence status.

Each is discussed below.

Based on control and environment variables
Based on characteristics of named item or parameter

Passed parameter existence

Based on GAMS command line parameters

Based on system characteristics

Based on error and warning checks

Based on file existence

Based on put file status

14.4.5.1 Based on control and environment variables

When one inserts conditionals in a GAMS program based on control variables, one either tests for the existence of a control variable or does tests on the contents of the control variable.

14.4.5.1.1 Existence

One can use a \$If or \$Ifi with or without the not modifier to test for whether or not the control variable has been set and if so execute a command otherwise skipping that command. The test to see if a

control variable has been set is of one of three forms:

```
$If set controlvariablename statementtoexecute;
$If setglobal controlvariablename statementtoexecute;
$If setlocal controlvariablename statementtoexecute;
$If setenv envronmentvariablename statementtoexecute;
```

The evaluation of each as to whether it is true or false depends on the characteristics of the set command used in its original definition. Several cases arise:

- " If the variable identified by controlvariablename or envronmentvariablename was set by any of the \$set, \$setenv, \$setlocal, or \$Setglobal commands it will render the \$If involving the plain set conditional to be true.
- " If the control variable was established using \$Setglobal, then any conditional involving the setglobal test will also be true.
- " If the control variable was established using \$setlocal, then any conditional using the setlocal condition would become true.
- " If the control variable was not established with any of these statements it will not pass any of the conditionals.
- " \$If or \$Ifi can be used interchangeably with the not modifier included if desired.

Example:

(basicif.gms)

```
$setlocal alocal yes
$set
          aset yes
$Setglobal aglobal yes
acronyms local, global, plainset
scalar type;
*set item
$If set aset type=plainset;
$If setglobal aset
                   type=global;
$If setlocal aset type=local;
*setglobal
            aglobal type=plainset;
$If set
$If setglobal aglobal type=global;
$If setlocal aglobal type=local;
*setlocal
$Ifi set
            alocal type=plainset;
$Ifi setglobal alocal type=global;
$Ifi setlocal alocal type=local;
*not set
$If set qq type=plainset;
$If setglobal qq type=global;
$If setlocal qq type=local;
$If not set qq display "No qq around";
```

results in the echo print

```
17 *set item
18 type=plainset;
21 *setglobal
22 type=plainset;
23 type=global;
25 *setlocal
26 type=plainset;
28 type=local;
29 *not set
34 display "No qq around";
```

where line 18 shows that the command variable established with the \$set the syntax passes only the \$If set conditional while the setglobal command variable passes both the \$If set and the \$If setglobal conditionals. Also \$setlocal command variable passes both the \$If set and the \$If setlocal condition. Finally, the referenced command variable qq that was never established within a set command did not pass any of the conditions except the last one with the not in it.

Examples employing the environmental variables appear in environvar.gms.

14.4.5.1.2 Contents

One can test the contents of a control variable by using several syntax forms below

```
$If %controlvariablename% == texttocompare statementtoexecute;
$If %controlvariablename%" == "texttocompare" statementtoexecute;
$If "%controlvariablename%" == texttocompare statementtoexecute;
$If "%system.environmentvarname%" == "texttocompare" statementtoexecute;
```

Notes:

- " The %controlvariablename% retrieves the text that was placed in the control variable. The % precedes and succeeds the control variable name. The quotes need to be used when spaces were included in the text placed therein.
- " The texttocompare is a text string to compare the text in the control variable with.
- " The == is a symbol saying compare these two strings.
- " The % symbol may be redefined using the Escape dollar command.

Examples:

(<u>basicif.gms</u>)

```
*texttocompare
$Setglobal controlvariablename
                                     comparethistext
ĠΙf
          %controlvariablename%
                                 == "comparethistext" type1=ok;
ĠΙΕ
          %controlvariablename% == comparethistext type2=ok;
$If
         "%controlvariablename%" == "comparethistext" type3=ok;
ĠΙf
         "%controlvariablename%" == comparethistext type4=ok;
*add spaces
$Setglobal controlvariablename
                                     compare this text
$If
         "%controlvariablename%" == "compare this text" type1=ok;
```

```
$If "%controlvariablename%" == compare this text type2=ok;
```

generates code that after compilation and looks like the following

```
39 *texttocompare
41 type1=ok;
42 type2=ok;
43 type3=ok;
44 type4=ok;
45
46 *add spaces
47 type1=ok;
```

This code shows that the quoted or uncontrolled quoted control variable name and target text works when spaces are not present. If spaces are present then the text retrieved by use of %controlvariablename% must be encased in quotes and if the comparison is to work so must be the target text.

Often one may wish to see if the text for an item is blank. This is frequently done with commands like the following

```
$If          "%controlvariablename%a" == "a" display "blank it is";
$If not "%controlvariablename%a" == "a" display "it is not blank";
```

which contain the element "%controlvariablename%a" that reduces just to "a" if the named control variable does not have a text entry.

Examples employing the environmental variables appear in environvar.gms.

14.4.5.1.3 Numerical Value

One can test the numerical value of a control variable by using several syntax forms below

```
$Ife %controlvariablename% op valuetocompare statementtoexecute;
$Ife %controlvariablename% statementtoexecute;
```

Notes:

- " \$IFe or \$IFTHENe must be used to do numerical comparisons
- " The %controlvariablename% retrieves the value that was placed in the control variable. The % precedes and succeeds the control variable name. .
- The valuetocompare is a numerical value to compare with and can be another control variable name enclosed in % signs
- " The op is a symbol saying compare these two values and is
 - = to test equality
 == to test equality with a tolerance
 > to test greater than
 < to test less than
 <> to test not equal
- " When == is used the test is when testing whether item1 == item2 the test is true if abs (item2-item1)/ (1 +abs(item2)) < 10%-12)
- " When just the control variable name is used then the test is whether or not it holds a non zero value

Examples:

(<u>setcontrol.gms</u>)

```
$set znumber 4
$Evalglobal anumber % znumber%+10
$Evalglobal xnumber % znumber%+9
$ife % anumber%>14 display "it exceeds 14", "% anumber%";
$ife % anumber% == % anumber2% Display "they are close";
$ife % anumber%<14 display "it is less than 14", "% anumber%"
$ife % anumber%=14 display "it equals 14", "% anumber%"
$ife % anumber%<>14 display "it does not equal 14", "% anumber%"
$ife % anumber%>% xnumber% display "it exceeds xnumber", "% anumber%", "% xnumber%"
$ife % anumber% display "anumber is nonzero again";
```

generates code that after compilation and looks like the following

```
39 *texttocompare
41 type1=ok;
42 type2=ok;
43 type3=ok;
44 type4=ok;
45
46 *add spaces
47 type1=ok;
```

This code shows that the quoted or uncontrolled quoted control variable name and target text works when spaces are not present. If spaces are present then the text retrieved by use of %controlvariablename% must be encased in quotes and if the comparison is to work so must be the target text.

Often one may wish to see if the text for an item is blank. This is frequently done with commands like the following

```
$If          "%controlvariablename%a" == "a" display "blank it is";
$If not "%controlvariablename%a" == "a" display "it is not blank";
```

which contain the element "%controlvariablename%a" that reduces just to "a" if the named control variable does not have a text entry.

Examples employing the environmental variables appear in environvar.gms.

14.4.5.2 Based on characteristics of named item or parameter

One can use a \$If or \$Ifi with or without the not modifier to test the characteristics of a named item or a passed parameter in one of the <u>include with arguments</u> (batinclude, libinclude, sysinclude) commands in terms of

- " Type of GAMS symbol (set, parameter, model, variable, equation, or file).
- " Item definition and declaration status.
- " Number of sets the item is defined with respect to.

Existence of passed parameters.

14.4.5.2.1 Item type

A named item in a GAMS program can be one of eight fundamental types. They are set, parameter, model, variable, equation, file, acronym, or function. A conditional can be structured to test whether a passed argument or named item is of a particular type and in turn invoke type specific processing. The syntax then would be one of the following where the text in pink is not part of the statement but rather a definition

```
$If acrtype itemname gamsstatement is this item an acronym
$If equtype itemname gamsstatement is this item an equation
$If funtype itemname gamsstatement is this item a GAMS function
$If modtype itemname gamsstatement is this item a model
$If filtype itemname gamsstatement is it a local name for put file
$If partype itemname gamsstatement is this item a parameter
$If settype itemname gamsstatement is this item a set
$If vartype itemname gamsstatement is this item a variable
```

If the item identified by itemname is the type signified by the keyword with the prefix and the word type the subsequent gamsstatement would be entered into the active code and executed. If not the command is skipped.

Example:

(iftype.gms)

```
set itemname;
    $If acrtype itemname
                          display "itemname is an acronym";
                          display "itemname is an equation";
    $If equtype itemname
    $If funtype itemname
                          display "itemname is a GAMS function";
                          display "itemname is an model";
    $If modtype itemname
    $If filtype itemname
                          display "itemname is localname for put file";
                          display "itemname is a parameter";
    $If partype itemname
    $If settype itemname
                          display "itemname is a set";
    $If vartype itemname display "itemname is a variable";
    $If xxxtype itemname
                          display "%itemname% is a xxx";
    $If pretype itemname display "%itemname% is a pre";
    $If protype itemname display "%itemname% is a pro";
results in
     3
           set itemname;
    10 display "itemname is a set";
```

One also can use a batinclude version iftypeinc.gms as is included by calliftypeinc.gms

```
$If acrtype %1 display "%1 is an acronym";
$If equtype %1 display "%1 is an equation";
$If funtype %1 display "%1 is a GAMS function";
$If modtype %1 display "%1 is an model";
$If filtype %1 display "%1 is localname for put file";
```

```
$If partype %1 display "%1 is a parameter";
    $If settype %1 display "%1 is a set";
    $If vartype %1 display "%1 is a variable";
    $If xxxtype %1 display "%1 is a xxx";
    $If pretype %1 display "%1 is a pre";
    $If protype %1 display "%1 is a pro"
along with (Iftype.gms)
    set aset;
    acronym acro;
    $batinclude iftypeinc aset
    $batinclude iftypeinc acro
    $batinclude iftypeinc sqrt
results in
       17 set aset;
      18 acronym acro;
    BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\IFTYPEINC.GMS
       28 display "aset is a set";
    BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\IFTYPEINC.GMS
      37 display "acro is an acronym";
    BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\IFTYPEINC.GMS
       54 display "sqrt is a GAMS function";
```

14.4.5.2.2 Definition status: Declared and Defined

A named item or item referenced by a passed parameter may be declared but may never have had any data put into it or may be both declared and have data. A conditional can be structured to test whether an argument or named item was ever defined or declared. The syntax then would be one of the following

```
$If declared itemname gamsstatement
```

which tests whether the item has been declared in a set, parameter, table, model, equation, file, acronym, or variable statement

```
$If defined itemname gamsstatement
```

that tests whether the item has been defined with data somewhere.

Example

(basicif.gms)

```
set aaa;
scalar bbb /1/;
$If not declared aaa display 'aaa is not declared';
$If not declared bbb display 'bbb is not declared';
$If not declared ccc display 'ccc is not declared';
```

```
$If not defined aaa display 'aaa is not defined';
$If not defined bbb display 'bbb is not defined';
$If not defined ccc display 'ccc is not defined';

yields

59 set aaa;
60 scalar bbb /1/;
63 display 'ccc is not declared';
64 display 'aaa is not defined';
66 display 'ccc is not defined';
```

where aaa has no data (in this case no assigned set elements) and the \$If causes generation of an action (in this case a display) since it is not being defined and the ccc tests generate both messages since it is not mentioned anywhere.

14.4.5.2.3 Set dependency: Dimension

An item may be declared as being indexed by zero through 20 sets. A conditional can be structured to determine how many sets are involved in the declaration. The syntax then would be one of the following

To test if this item of dimension zero (a scalar)

```
$If dimension 0 itemname gamsstatement
```

To test if this item of dimension 1 (a parameter with one index set -- a(i))

```
$If dimension 1 itemname gamsstatement
```

To test if this item of dimension 3 (a parameter a(i,j,k))

```
$If dimension 3 itemname gamsstatement
```

Note cases 0-10 are allowed.

Example:

Suppose I use this syntax within a file that I will batinclude. In that file I use conditionally compiled statements to change formatting of the option relative to the display of an item to reallocate the items in rows and columns dependent upon the number of sets that defines a passed named GAMS item. In this case the file to batinclude is dimdisp.gms and call it with a single argument.

```
*testing %1

$If dimension 0 %1 display '%1 is 0 dimensional',%1;

$If dimension 1 %1 display '%1 is 1 dimensional',%1;

$If dimension 2 %1 option %1:0:1:1;display '%1 is 2 dimensional',%1;

$If dimension 3 %1 option %1:0:1:2;display '%1 is 3 dimensional',%1;

$If dimension 4 %1 option %1:0:1:3;display '%1 is 4 dimensional',%1;

$If dimension 5 %1 option %1:0:1:4;display '%1 is 5 dimensional',%1;

$If dimension 6 %1 option %1:0:2:4;display '%1 is 6 dimensional',%1;

$If dimension 7 %1 option %1:0:2:5;display '%1 is 7 dimensional',%1;

$If dimension 8 %1 option %1:0:2:6;display '%1 is 8 dimensional',%1;
```

```
$If dimension 9 %1 option %1:0:2:7; display '%1 is 9 dimensional', %1; $If dimension 10 %1 option %1:0:2:8; display '%1 is 10 dimensional', %1;
```

In turn suppose I call the file several times over with different objects are different dimensions (basicif.gms).

```
scalar eee /1/;
set set1 /a,b/;
set set2 /d,e/;
set set3 /1,2/;
set set4 /g,h/;
parameter fff(set1);
fff(set1)=1;
set ggg(set1,set2,set3,set4);
ggg(set1,set2,set3,set4)=yes;
parameter hhh(set1,set2,set3,set4,set4);
hhh(set1,set2,set3,set4,set4)=ord(set1)+ord(set4);
$batinclude dimdisp eee
$batinclude dimdisp set1
$batinclude dimdisp fff
$batinclude dimdisp ggg
$batinclude dimdisp hhh
```

The resultant code that is executed in the batinclude section is

```
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\DIMDISP.GMS

86 display 'eee is 0 dimensional',eee;
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\DIMDISP.GMS

100 display 'set1 is 1 dimensional',set1;
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\DIMDISP.GMS

113 display 'fff is 1 dimensional',fff;
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\DIMDISP.GMS

129 option ggg:0:1:3;display 'ggg is 4 dimensional',ggg;
BATINCLUDE C:\GAMS\GAMSPDF\BIGONE\DIMDISP.GMS

143option hhh:0:1:4;display 'hhh is 5 dimensional',hhh;
```

Note that each time the batinclude file is called that only one of the 11 different display statements becomes active. Also note that the one that is chosen corresponds to the dimension of the named item used as an argument in the batinclude.

14.4.5.3 Passed parameter existence

Conditionals may be structured to examine whether or not one of the allowable parameters passed as an argument into the include family of commands is in fact omitted or present. In such case, one can use text comparison syntax as I discussed above and enter a statement of the following form.

```
$If "a%5" == "a" Display 'argument 5 is blank;
```

The text on the left hand side of the == comparison will equal just "a" if the fifth argument in the batinclude is null and will then equal "a" causing the conditional to be true.

14.4.5.4 Based on GAMS command line parameters

One can use a \$If or \$Ifi with or without the not modifier to test the characteristics of the GAMS command line parameter appearing on the GAMS call or in the GAMS parameters box in the upper right corner of the IDE. Such items can be addressed as attributes of the keyword GAMS as follows

%Gams.commandlineparametername%

The parameter names are all listed in the Command Line Parameters chapter.

Example:

(Gamsparm.gms)

When I include the statements

```
$If NOT '%gams.lp%'
                       == '' $set lp
                                          %gams.lp%
$If NOT '%gams.rmip%'
                       == '' $set rmip
                                          %gams.rmip%
$If NOT '%gams.mip%'
                       == '' $set mip
                                          %gams.mip%
$If NOT '%gams.nlp%'
                       == '' $set nlp
                                         %gams.nlp%
$If NOT '%gams.dnlp%'
                       == '' $set dnlp
                                          %gams.dnlp%
$If NOT '%gams.cns%'
                       == '' $set cns
                                          %gams.cns%
$If NOT '%gams.mcp%'
                       == '' $set mcp
                                          %gams.mcp%
$If NOT '%gams.rminlp%' == '' $set rminlp %gams.rminlp%
$If NOT '%gams.minlp%' == '' $set minlp %gams.minlp%
$If NOT '%gams.lp%'
                    == '' display 'lp
                                           command argument used %gams.lp%';
$If NOT '%gams.rmip%' == '' display 'rmip
                                           command argument used %gams.rmip%';
$If NOT '%gams.mip%' == '' display 'mip
                                           command argument used %gams.mip%';
$If NOT '%gams.nlp%'
                     == '' display 'nlp
                                           command argument used %gams.nlp%';
$If NOT '%gams.dnlp%' == '' display 'dnlp
                                           command argument used %gams.dnlp%';
$If NOT '%gams.cns%'
                     == '' display 'cns
                                           command argument used %gams.cns%';
$If NOT '%gams.mcp%' == '' display 'mcp
                                           command argument used %gams.mcp%';
$If NOT '%gams.rminlp%'=='' display 'rminlp command argument used %gams.rminlp%',
$If NOT '%gams.minlp%'== '' display 'minlp command argument used %gams.minlp%';
$If NOT '%gams.ps%' == '' display 'Page size command argument used %gams.ps%';
$If NOT '%gams.pw%' == '' display 'Page width command argument used %gams.pw%';
$show
```

and use the GAMS command line parameters

```
lp=bdmlp mip=osl nlp=conopt ps=60 pw=85
```

the resultant code in the compiler after resolving the above statements that is passed on to execution along with the report on the control variables becomes

```
3 option lp=cplex;
13 display 'lp command line argument used bdmlp';
15 display 'mip command line argument used osl';
16 display 'nlp command line argument used conopt';
22 display 'Page size command line argument used 60';
23 display 'Page width command line argument used 85';
```

```
---- Begin of Environment Report
                LINE FILE NAME
LEVEL TYPE
   0 INPUT
                   23 C:\GAMS\GAMSPDF\GAMSPARM.GMS
LEVEL SETVAL
                                   TYPE
                                              NUM TEXT
                                    SCOPED
                                                 1 bdmlp
   0 mip
                                    SCOPED
                                                 1 osl
                                                 1 conopt
   0 nlp
                                    SCOPED
---- End of Environment Report
```

Notes:

- The only non blank items that can be found within the Gams.commandlineparametername entries are those explicitly entered on the command line of the DOS level GAMS command or in the command line parameters box in the IDE.
- " Internal option statements addressing the same items have no effect on the Gams. commandlineparametername entries.
- " Default values for the parameters will not be reported.

14.4.5.5 Based on system characteristics

One can use a \$If or \$Ifi with or without the not modifier to test the characteristics of a number of GAMS system options. Such items are addressed as an attribute of the keyword system as follows

```
%system.attribute%
```

Most of the available words are not useful in conditionals, thus I list the attributes further below and only deal with the Filesys attribute.

That syntax is

```
$If %system.filesys% == type gamsstatement
```

where type can be DOS, MS95, UNIX, MSNT and others that identify the type of system on which the job is being run. This allows operating specific command inclusion.

Example:

(comparw.gms)

When I include the statements

```
$set console
$If %system.filesys% == UNIX  $set console /dev/tty
$If %system.filesys% == DOS  $set console con
$If %system.filesys% == MS95  $set console con
$If %system.filesys% == MSNT  $set console con
$If "%console%." == "." abort "filesys not recognized";
file screen / '%console%' /;
```

that allow definition of a put file destination that is dependent upon the operating system that is being used. In this case I am setting control variable console to the operating system dependent name of the screen that users can view when a job is running. In turn, this permits us to use <u>put</u> commands to pass information to the user on program execution progress during the conduct of a time consuming procedure.

14.4.5.6 Based on error and warning checks

Conditionals may be placed in the GAMS code that do particular things only if compilation up until that point has been

- " free of errors
- " contained no more than a given number of errors.
- " Free of warnings

Such commands are of the form

```
$If errorfree gamsstatement
$If ERRORLEVEL n gamsstatement.
$If warnings gamsstatement
```

where

- " The first syntax alternatives is true if the compilation has been error-free up to the point at which the statement appears.
- " The second syntax alternatives is true if the number of errors incurred up until that point has been less than or equal to n. n specifies the maximum number of allowable errors. Therefore if 4 was used to the conditional will be true if no more than four errors had been encountered.
- " The third syntax alternative is true if the compilation has been warning free up to the point at which the statement appears.

14.4.5.7 Based on file or directory existence

Conditionals may be placed in the GAMS code that do particular things only if a named file or directory exists or conversely with the use of the not command if it does not exist. Such commands are of the form

```
$If exist fullfilename gamsstatement
$If not exist fullfilename gamsstatement.
$If dexist fulldirectoryname gamsstatement
$If not dexist fulldirectoryname gamsstatement.
```

where the first of the four syntax alternatives yields a true conditional if the file exists and the second if it does not. Similarly the third of the four syntax alternatives yields a true conditional if the directory exists and the last if it does not

Examples:

```
$If exist c:\myfile $call "copy "c:\myfile con"
$If exist fileexist.gms $call "copy fileexist.gms con"
$If dexist c:\ $call "copy "c:\myfile con" c:\
```

These statements also show one can include operating system commands as discussed below.

14.4.5.8 Based on put file status

Conditionals may be placed in the GAMS code to do particular things only if some put file is open. Such commands are of the form

```
$If putopen gamsstatement
$If not putopen gamsstatement
```

where the first of the two syntax alternatives yields a true conditional if both a file statement and at least one put statement have been executed. Note this does not guarantee that a file will be open at runtime.

Example:

(putopen.gms)

```
$If putopen $goto around
file myfile;
put myfile;
$label around
```

14.4.6 Incorporating Goto: \$Goto and \$Label

The \$If syntax alternatives above only allows conditional execution of a single line of GAMS commands (actually that line can contain several individual commands separated by one or more;). This can be an obstacle and can be overcome using the \$Goto and \$Label syntax. Specifically, one can incorporate commands like

```
$Goto labelname
```

within a \$If conditional or in it's own line in the GMS file that causes branching to a place where the following command appears

```
$Label labelname
```

which identifies a place to which the code can branch.

Note \$IFTHEN and variants can get used if one wishes to jump multiple statements.

Example:

(goto.gms)

```
scalar y /1/;
$Setglobal gg
$If setglobal gg $goto yesgg
y=y+3;
display y;
$label yesgg
display y;
*after yesgg
```

```
$If not setglobal gg $goto nogg
y=y/14;
display y;
$label nogg
```

The effect on the code is

```
3 scalar y /1/;
6 *after yesgg
8 y=y/14;
  display y;
```

Note the red lines are suppressed because the true \$If causes the \$Goto to skip around.

14.4.7 Redefining expressions

It is possible to alter the contents of lines to be compiled by including text strings from system attributes, GAMS attributes, passed parameters and control variables. The syntax via which one can include this information is discussed below.

System attributes that can be included GAMS command line attributes that can be included Passed parameter inclusion Control variable inclusion

14.4.7.1 System attributes that can be included

System attributes may be used in conditional compilation. The characteristics of the various attributes are most comprehensively discussed in the Output via Put Commands chapter. The ones that can be used and a brief description follows

> .DATE Identifies date on which model was run .ELAPSED Identifies time used .ERRORLEVEL Identifies error level .FE Identifies file extension of input file .FN Identifies file name stem of input file .FP Identifies file path of input file Identifies name of the operating system being used in .FILESYS .GAMSRELEASE Identifies GAMS release number Identifies GAMS version number .GAMSVERSION .GSTRING Identifies exact GAMS version being used in .IFILE Identifies main input file .INCPARENT Identifies parent file that includes this one .INCNAME Identifies name of file being included .INCLINE. Identifies line number of include file being executed Identifies first license file line .LICE1 Identifies second license file line .LICE2 .LINE Identifies line number of overall file being executed Identifies listing file line number

.LISTLINE

.LICENSESTATUS Identifies if a license error has arisen (returns a

nonzero in such a case)

.LICENSESTATUSTEXT Gives text sting that describes a license error) if one

arose)

.LP,NLP,... For all model types identifies solver .MEMORY Identifies memory used .OFILE Identifies LST file .OPAGE Identifies page number in output .PAGE Identifies output page Identifies current put file .PFILE Identifies computer type .PLATFORM .PRLINE Identifies line in output file Identifies page in output file .PRPAGE Identifies run date .RDATE .REDIRLOG Identifies log file name Identifies restart file .RFILE .RTIME Identifies restart file creation time .SFILE Identifies save file .SSTRING Identifies last solver used .TCLOSE Identifies time job ended .TCOMP Identifies compile time Identifies execution time .TEXEC .TIME Identifies time of run .TITLE Identifies Job title .TSTART Identifies time job started .VERSION Identifies GAMS version number .VERID Identifies GAMS version

These attributes may be included in the command soon using the syntax <u>%system.attribute</u> % or <u>"%system.attribute</u>%" where the quoted form is preferable if there are spaces in the line.

Examples:

(Syschar.gms)

```
$set systemDATE
                      "%system.DATE%"
$set systemTIME
                      "%system.TIME%"
$set systemINCPARENT "%system.INCPARENT%"
$set systemINCNAME
                      "%system.INCNAME%"
$set systemINCLINE
                      "%system.INCLINE%"
$set systemLINE
                      "%system.LINE%"
$set systemVERSION
                      "%system.VERSION%"
$set systemGSTRING
                      "%system.GSTRING%"
$set systemFILESYS
                      "%system.FILESYS%"
$set systemPRLINE
                      "%system.PRLINE%"
$set systemPRPAGE
                      "%system.PRPAGE%"
$show
display "system.DATE"
                            ,"%system.DATE%"
display "system.TIME"
                            ,"%system.TIME%"
display "system.INCPARENT"
                            ,"%system.INCPARENT%"
                                                       ;
display "system.INCNAME"
                            ,"%system.INCNAME%"
                                                      ;
display "system.INCLINE"
                            ,"%system.INCLINE%"
                                                      ;
display "system.LINE"
                            ,"%system.LINE%"
display "system.VERSION"
                            ,"%system.VERSION%"
display "system.GSTRING"
                            ,"%system.GSTRING%"
display "system.FILESYS"
                            ,"%system.FILESYS%"
                                                      ;
display "system.PRLINE"
                            ,"%system.PRLINE%"
                                                     ;
```

```
display "system.PRPAGE" , "%system.PRPAGE%" ;
```

14.4.7.2 GAMS command line attributes that can be included

Parameters used in the GAMS command line may be used in conditional compilation. The usage of the various attributes involves the syntax %gams.attribute % or "%gams.attribute%" where the quoted form is preferable if their spaces in the attribute. This is illustrated above in the section on conditionals based on GAMS command line parameters. The variety of options available is given in the Command line parameters chapter.

14.4.7.2.1 Based on user options and command line: -- // -/ /- User1-5

(user.gms)

Useful ways of controlling GAMS from the command line is use of the GAMS permitted user-defined parameters and -, //, -/, or /- parameters in the GAMS call or the parameter box of the IDE. For example if one puts user1=nonlinear in the control box I can treat a model as either linear or nonlinear depending user1 setting



and when the user1 setting is coupled with the following

```
$If not "%gams.user1%" == "nonlinear" $goto arond
```

then the NLP form is controlled from command line

```
gams myrun user1=nonlinear
```

One can also use user2, user3, user4, user5. The abbreviation for these items is U1, U2, U3, U4, U5

Another way this can be done is through use of the <u>- syntax</u>. There through entry of 2 minus signs followed by a name allows one to define a global control variable.

The syntax is any of the following four

```
--name=string
//name=string
/-name=string
-/name=string
```

where name is the name of a control variable chosen by the user and string a text string.

For example (minusminus.gms) one could use

```
--keycity=Boston //myflag=modes /-myvalue=7.6 -/dothis="display x;"
```

specifying the control variables keycity, myflag, myvalue and dothis with the strings Boston, modes, 7.6 and display x; respectively. In tune when one had a statement

```
x("%keycity%","%myflag%")=%myvalue%;
%dothis%
```

it would become

```
x("boston", "mode")=7.6;
display x;
```

The status of the variables entered through – etc. syntax in terms of whether it is scoped, local, or global can be changed using a prior ST command line parameter.

GAMS checks for proper spelling and definition of these items when the dollar command <u>\$setddlist</u> is entered in the code.

14.4.7.3 Passed parameter inclusion

Parameters passed into batinclude files may be used in conditional compilation as discussed in the in the <u>Including External Files</u> chapter under the <u>parameter substitution</u> section. The usage of the various attributes involves the syntax %n or "%n" where n is the number of the parameter in the argument list. The quoted form is preferable if text with spaces is to be included. This is illustrated above in the section on conditionals <u>based</u> on <u>characteristics</u> of <u>named</u> item or <u>parameter</u>.

14.4.7.4 Control variable inclusion

The text in control variables may be incorporated into statements via conditional compilation. The usage of the various attributes involves the syntax %controlvariablename% or "%controlvariablename%". The quoted form is preferable if the control variable contains text with spaces. This is illustrated above in the section on conditionals based on control variable contents and in the example **Gamsparm.gms**.

14.4.8 Running external programs or commands

One can use the \$If tests in conjunction with the \$Call and Execute commands to optionally include execution of external files.

\$Call Execute Shellexecute \$Setargs

14.4.8.1 \$Call

This command uses the syntax

```
$Call commandtoexecuteinOS
```

to execute a program or operating system command specified by commandtoexecuteinOS during compilation and halts compilation until that file has run successfully. Thus one can create a file and then include in into the program. Use of \$Call is discussed in the Links to Other Programs Including

Spreadsheets chapter.

14.4.8.2 Execute

This command uses the syntax

Execute commandtoexecuteinOS

To executes a program or OS command specified by commandtoexecuteinOS during GAMS execution. Use of \$Call is discussed in the Links to Other Programs Including Spreadsheets chapter.

14.4.8.3 Shellexecute

Allows execution of a program chosen by the operating system given a file name. This is discussed <u>here</u>.

14.4.8.4 \$Setargs

One can use \$setargs args to set arguments for batinclude calls as discussed in the <u>Including External</u> Files chapter.

14.4.9 Writing messages to LST, LOG and other files

Users may also write conditional messages to the Lst, Log and other files.

LST File: \$Abort and \$Error LOG file: \$Log

Other named files: \$Echo, \$Offecho, \$Onecho

14.4.9.1 LST File: \$Abort and \$Error

Messages to the LST file may be written on program termination. To stop compilation and write a message use

```
$abort message while $error message
```

generates a compiler error and outputs the attached message.

\$Echo can also be used as discussed below. There is also an execution time Abort that also writes messages as discussed in the Conditionals chapter.

14.4.9.2 LOG file: \$Log

Messages to the LOG file may be written at any time. Use of the syntax

\$log message

sends the text message to the log file.

14.4.9.3 Other named files: \$Echo, \$Offecho, \$Onecho

Messages to any named file can be written using \$Echo, \$Onecho and \$Offecho. The \$Echo sends one line and is invoked using the syntax

```
$echo 'text to be sent' > externalfile
or
$echo 'text to be sent' >> externalfile
```

where external file can be of unlimited length.

For multi line messages

```
$onecho > externalfile
line 1 of text to be sent
line 2 of text to be sent
...
last line of text to be sent
$offecho
```

Notes:

- " Both the text and the file name can be quoted or unquoted.
- " The file name by default will go in the working directory.
- " The file is not closed until the end of the compilation or when a \$call or any kind of \$include statement is encountered.
- " The redirection symbols > causes any files with the same name to be overwritten.
- " The redirection symbols >> causes any files with the same name to be appended to.
- " An example is at bottom of <u>condcomp.gms</u>.
- " One can also use echo to display environment variables as discussed above.

14.4.10 End the job: \$Exit, \$Abort, \$Error, \$Stop, \$Terminate

One can cause the job to terminate in several ways

To exit compilation use

\$exit

To stop compilation and write a message use

```
$abort message
```

To generate a compile error with a message use

```
$error message
```

To stop without a message use

\$stop

To stop compilation and end the job

\$terminate

14.4.11 Longer examples

Here I present some examples illustrating various usages.

Changing model type depending on control variable
Changing form of data in model and their use
Having batincludes that deal with different data types
For more examples

14.4.11.1 Changing model type depending on control variable

Here I set up a model as either a linear or nonlinear form depending on the control variable nonlin (nlplp.gms).

```
$Setglobal nonlin yes
*$Setglobal nonlin no
variables
                    z
                        objective
positive variables x
                        decision variables;
equations
                    obj
                    xlim;
$If %nonlin% == yes $goto nonlin
       obj.. z=e=3*x;
$goto around
$label nonlin
       obi..
              z=e=3*x-3*x**2;
$label around
       xlim..
                x=1=4;
model cond /all/;
$If %nonlin% == yes solve cond using nlp maximizing z;
$If not %nonlin% == yes solve cond using lp maximizing z
```

When NONLIN is set to yes I get

```
3 variables
                       Z
                           objective
4 positive variables
                           decision variables;
                       x
5 equations
                       obj
6
                       xlim;
8
           obj.. z=e=3*x-3*x**2;
10
           xlim..
                   x=1=4;
11 model cond /all/;
13 solve cond using nlp maximizing z;
```

otherwise

```
3 variables
                             objective
 4 positive variables
                             decision variables;
                         x
   equations
                         obj
 6
                         xlim:
 8
            obj..
                    z=e=3*x;
10
            xlim..
                     x=1=4;
11 model cond /all/;
13 solve cond using lp maximizing z;
```

14.4.11.2 Changing form of data in model and their use

Here I have a transport model that either works with or without consideration of transport modes depending on the control variable called mode as illustrated in mode.gms.

```
$Setglobal mode
Sets Source
                  plants
                           / Seattle, "San Diego" /
     Destinaton
                 markets
                                   / "New York", Chicago, Topeka / ;
Parameters Supply(Source)
                             Supply at each source
           /seattle 350, "san diego" 600
            Need(Destinaton) Demand at each market
           /"new york" 325, chicago
                                      300, topeka 275 /;
Table distance(Source, Destinaton) distance in thousands of miles
                    "new york"
                                    chicago
                                                 topeka
      seattle
                       2.5
                                     1.7
                                                  1.8
      "San diego"
                       2.5
                                     1.8
                                                  1.4;
$If setglobal mode $goto mode
                    freight cost in $ per case per 1000 miles /90/
Scalar prmilecst
        loadcost
                    freight loading cost in $ per case /25/
Parameter trancost(Source, Destinaton) transport cost in dollars per case;
   trancost(Source,Destinaton) =
         loadcost + prmilecst * distance(Source, Destinaton) ;
$goto around
$label mode
set mode /truck,train/
parameter prmilecst(mode) /truck 90,train 70/
          loadcost(mode)
                           /truck 25,train 100/
Parameter trancost(Source, Destinaton, mode) transport cost ;
   trancost(Source,Destinaton,mode) =
         loadcost(mode) + prmilecst(mode) * distance(Source,Destinaton);
$label around
Positive Variable
$If setglobal mode transport(Source, Destinaton, mode) shipment quantities in cases
$If not setglobal mode transport(Source, Destinaton) shipment quantities in cases
Variable
            totalcost total transportation costs in dollars;
Equations
                                    total transport cost -- objective function
            Costsum
    Supplybal(Source)
                            supply limit at source plants
    Demandbal(Destinaton)
                            demand at destinations ;
$If not setglobal mode $goto nomode
Costsum .. totalcost =e= sum((Source,Destinaton),
          sum(mode, trancost(Source, Destinaton, mode)
                  *transport(Source, Destinaton, mode)));
```

```
Supplybal(Source) ..
     sum((destinaton,mode), transport(Source,Destinaton,mode))
                 supply(Source) ;
demandbal(Destinaton) ...
   sum((Source,mode), transport(Source,Destinaton,mode))
           =g= need(Destination);
$goto modset
$label nomode
Costsum .. totalcost =e= sum((Source,Destinaton),
                 trancost(Source, Destinaton)
                 *transport(Source, Destinaton));
Supplybal(Source) ..
     sum((destinaton), transport(Source, Destinaton))
            =1= supply(Source);
demandbal(Destinaton) ..
   sum((Source), transport(Source, Destinaton))
           =g= need(Destination);
$label modset
  Model tranport /all/;
  Solve tranport using lp minimizing totalcost;
```

14.4.11.3 Having batincludes that deal with different data types

Here I write some code that puts data using put commands that can either be a set or a parameter and figures out which then uses the put commands (putcond.gms).

```
file at
    put at
    set al set to be put/item1 first,item2 second/
    parameter r(al) parameter to be put /item1 5,item2 6/
    $batinclude outit al
    $batinclude outit r
where outit.gms is
    $If not "a%1" == "a" $goto start
    Serror Error in outit: item to be printed is not specified.
    $label start
    $If declared %1
                        $goto declared
    $error Error in outit: identfier %1 is undeclared.
    Sexit
    $label declared
                        $goto defined
    $If defined %1
    Serror Error in outit: identfier %1 is undefined.
    Sexit
    $label defined
    $If settype %1 $goto doset
    $If partype %1 $goto dopar
    Serror Error in outit: identfier %1 is not a set or a parameter.
    $exit
     $label doset
```

```
put /' set %1 ' %1.ts /
    loop(%1,put ' Element called ' %1.tl ' defined as ' %1.te(%1) /)
    put
    $goto end
    $label dopar
    $If not dimension 1 %1 $goto badnews
    $If not declared wkset1 alias(wkset1,*);
    $If not declared wkset2 set wkset2(wkset1);
    wkset2(wkset1)=no;
    $onuni
    wkset2(wkset1)$%1(wkset1)=yes;
    display wkset2;
    put /' Parameter %1 ' %1.ts /
    loop(wkset2,put ' Element 'wkset2.tl 'equals '%1(wkset2) /)
    put /
    $offuni
    $goto end
    $label badnews
    Serror Error in outit: identfier %1 is not a one dimensional parameter.
    $label end
which becomes
       1 file at
       2 put at
       3 set al set to be put/item1 first,item2 second/
       4 parameter r(a1) parameter to be put /item1 5,item2 6/
    BATINCLUDE C:\GAMS\ADVCLASS\CLASS\EXAMPLE\CONDCOMP\OUTIT.GMS
      10 put /' set a1 ' a1.ts /
      11 loop(a1,put 'Element called' a1.tl 'definedas' a1.te(a1) /)
      12 put /
    BATINCLUDE C:\GAMS\ADVCLASS\CLASS\EXAMPLE\CONDCOMP\OUTIT.GMS
      21 alias(wkset1,*);
      22 set wkset2(wkset1);
      23 wkset2(wkset1)=no;
      25 wkset2(wkset1)$r(wkset1)=yes;
      26 display wkset2;
      27 put /' Parameter r ' r.ts /
      28 loop(wkset2,put ' Element' wkset2.tl 'equals ' r(wkset2) /)
      29 put
```

Note lines 21-25 figure out the set elements r is defined over and put it in set wkset2.

14.4.11.4 For more examples

For more examples see **gnupltxy.gms**, or Rutherford's http://www.mpsge.org/gnuplot/gnuplot.htm.

15 Using GAMS Data Exchange or GDX Files

GAMS can read or write something called a GDX file. The name GDX is an acronym for GAMS Data eXchange files. A GDX file is a platform independent, binary file that can contain information regarding sets, parameters, variables and equations. Among other usages GDX files can be used to prepare data for a GAMS model, pass results of a GAMS model into different programs, and pass results into GAMS from different programs. Additional information may be found in the GAMS document <u>GDX facilities in GAMS</u> at GAMS.

Creating a GDX file in GAMS
Inputting data from a GDX file into GAMS
General notes on GDX files
Identifying contents of a GDX file
Using GDX files to interface with other programs
Compressed GDX files

15.1 Creating a GDX file in GAMS

A GDX file can be created by GAMS in three alternative forms

A total problem summary GDX file may be created A GDX point file of solution information can be created A selected item GDX file may be created

Such files are only created on explicit user request although this may be indirect when a program like Xlexport is included which in turn creates a GDX file.

Now let's review these cases.

Command line GDX option - GDX dump of the whole problem GDX Point Solution file GDX files containing selected items

15.1.1 Command line GDX option - GDX dump of the whole problem

A composite GDX file containing all data items resident at the end of the run of a GAMS code can be created using the command line GDX parameter. The command line GDX option is invoked by adding the option GDX=filename to the GAMS command line in DOS or Unix/Linux or by including it in the command line parameter box in the IDE. The basic command line form is

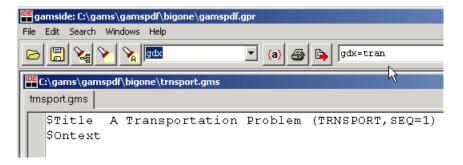
gams mymodelname GDX=gdxfilename

where

- " mymodelname specifies the name of the file of GAMS instructions
- " gdxfilename gives the file name and possible path where the GDX file is to be retained. When no path is specified the default directory is the current working directory or project directory in the IDE as below.

Example:

An example of DOS invocation of the whole problem GDX file for the transport.gms model is given in gamsgdx.bat. When the IDE is used, the GDX file creation is invoked by an entry in the upper right hand corner of the IDE screen as illustrated below



Notes:

- When this option is used the GDX file is created just at the end of the GAMS execution so the data written will contain the current values for all sets, parameters, variables and equations that are on hand at the end of the GAMS job.
- " The GDX data for the variables and equations contains the levels, marginals, lower bounds, upper bounds and scales for each item.
- " This yields a file that may be automatically opened in the IDE by doing a mouse click on the highlighted line in the IDE process window.

15.1.2 GDX Point Solution file

A GDX file containing the marginals and levels for all variables and equations at the end of a solve will be created with the <u>command line parameter</u>, <u>model attribute</u> or <u>option</u> Savepoint before the solve is invoked. One can save the solution information from the last solve or from every solve. The points that are saved can be used to provide an <u>advanced basis</u>, integer program starting point or <u>NLP starting point</u>.

The basic command line form is

gams mymodelname Savepoint=number

the model attribute form is

modelname.savepoint=number;

and the option file form is

option savepoint=number

where

" when number equals 1 a point gdx file is saved from the last solve in the GAMS model and the file name will be modelname_p.gdx where model name is the name of the model identified in the solve statement.

" when number equals 2 (gatasavepoint2.gms) a point gdx file is saved from the every solve in the GAMS model and the file name will be modelname_pnn.gdx where model name is the name of the model identified in the solve statement and nn is the internal number of the solve. Thus if 10 solves occur one will get 10 files named modelname_p1.gdx through modelname_p10.gdx.

Example:

An example of invocation of the GDX point file is given in make pointbas.gms, the relevant part of which is

```
MODEL FIRM /ALL/;
OPTION Savepoint=1;;
solve firm using LP maximizing objfun;
```

and the file **gdxsavepoint2.gms** illustrates the case where savepoint is set to 2.

Notes:

- " the GDX point file contains numerical records for all variables and equations giving just their levels and marginals. In a non point GDX file information on bounds and scales are also present, if defined.
- " This GDX point file can be reloaded into GAMS using either the Execute_loadpoint or Execute_load or \$load syntaxes.
- " This yields a file that may be automatically opened in the IDE by doing a mouse click on the highlighted line in the IDE process window.

15.1.3 GDX files containing selected items

Selected items may be placed into a GDX file either at compile time or during execution. The syntax and effects differ so these are discussed separately.

15.1.3.1 Execution time selected item GDX file creation

An Execute_Unload command creates a GDX file containing selected problem data. The data in the GDX file are those present at the time that the statement is executed. The results of all prior calculations and the most recent solve for any model will be reflected.

The basic syntax of the statement is

```
Execute_Unload 'filename', nameditem1, nameditem2, ...;
```

The filename argument specifies the name of the resultant GDX file. In particular, a file with this name is created with the extension .GDX and is placed in the current working directory. This opens and closes the GDX file and does all the writing. Note the Execute_Unload command overwrites any existing file with the name filename.gdx so all writing to the file must be done in one statement.

The second part of the statement is a list of items to be placed in the GDX file and has several variants. For example, one could use multiple lines and unload several items with the command structure

It is also possible to have different names for parameters in the GDX file and the GAMS program. In such a case, the syntax is

```
Execute Unload 'filename', internalname1=GDXitemname1 i2=qf2;
```

and would result in the GAMS item called internalname1 being called gdxitemname1 in the GDX file and i2 being called gf2. This syntax again can be repeated for multiple items.

Finally when the Execute_Unload is run without any items named then the GDX file automatically contains all items in the GAMS program, ie

```
Execute_Unload 'filename'
```

will cause filename to contain all sets, parameters etc.

Example:

In the model **gdxexectrnsport.gms** we introduce the statement

```
execute_unload 'tran2',i,j,d,f,a=sup,b=dem,x,supply;
```

The result of this is the writing of the GDX file <u>tran2.gdx</u> that contains the data for the sets i and j plus the parameters d, f, a and b as well as the variables x and the equations supply. In that file the a and b items have been renamed and are identified as sup and dem.

Notes

" The name of the active file being unloaded to can be changed with the Put_utility 'gdxout' syntax

15.1.3.2 Compile time selected item GDX file creation

A group of dollar commands can be used to write a GDX file containing selected data. The data written to the GDX file will be those present when the statement is encountered during compilation. The results of calculations and solves will not be reflected. (Note this should not ordinarily be used, it is safer to use the Execute_Unload as calculations and solves would be reflected in the result). The only way to guarantee that the data is current is to use the execution time command or to use a save then restart a file with the dump commands within them.

The basic syntax involves a three-part sequence

```
$Gdxout filename
$Unload itemname
$Gdxout
```

The first part of the sequence is the initial \$Gdxout command which also specifies the filename that the GDX file will be called. A file with this name will be placed in the current working directory with the extension .GDX. This opens the GDX file and prepares it for writing. Any existing files with the same name will be overwritten.

The second part of the sequence is one or more \$Unload commands. These commands specify the items to be placed in the GDX file. A statement can specify more than one item. For example, one could unload four items with the following commands

```
$Gdxout filename

$unload itemname1

$unload itemname2

$unload itemname3

$unload itemname4

$Gdxout
```

or could accomplish the same using

```
$Gdxout filename
$unload itemname1 itemname2 itemname3 itemname4
$Gdxout
```

It is also possible to have different names for parameters in the GDX file as opposed to the names used in the GAMS program. In such a case the syntax is

```
$unload internalname1=gdxfileitemname1 i2=gf2
```

which would result in the item with internalname1 being called gdxfileitemname1 in the GDX file and i2 being called gf2.

The third part of the sequence simply consists of a \$Gdxout command which closes the GDX file. Actually the statements can be intermixed with GAMS calculations solves etc. but must eventually be closed with a \$Gdxout.

Example:

In the model **gdxtrnsport.gms** we introduce the sequence

```
d(i,j)=d(i,j)*10;
$GDXout tran
$unload i j
$unload d
$unload f
$unload a=dem b=sup
$GDXout
```

The result of this is a GDX file named <u>tran.gdx</u> that contains the data for the sets i and j as well as the parameters d, f, a and b. Note that the a and b items have been renamed dem and sup. Also note the d items will not have been multiplied by 10 but rather take on their compile time values.

15.2 Inputting data from a GDX file into GAMS

Data in a GDX file can be read during a GAMS compile or a compile/execute sequence. GAMS can only load data from GDX files into declared items and only on an item-by-item basis. In addition GDX files are read when Xlimport is included which in turn runs a program that creates a GDX file with Excel contents and then Xlimport reads the Excel data in that GDX file.

Items may be loaded at compile time or during execution. The syntax differs depending on whether items are read at compile or execution time so these are discussed separately.

Compile time imports from GDX files
Execution time GDX imports

15.2.1 Compile time imports from GDX files

A set of dollar commands can be used to cause GAMS to read data from a GDX file at compile time. The data read from the GDX file will be the data present in it at the time that the compile job is begun.

The basic syntax involves a three-part sequence

```
$Gdxin filename
$Load itemname
$Gdxin
```

The first part is an initial \$Gdxin command which also specifies the filename to be used. A file with this filename and the extension .GDX is looked for in the current working directory. In turn this command opens the GDX file and prepares it for reading.

The second part of the sequence is one or more \$Load commands or the alternative Loaddc (which eploys domain checking). These commands specify the items to be read from the GDX file. Several commands may be used and each line can read more than one item. For example, one could load several items with the command structure

```
$Gdxin filename
$load itemname1
$loaddc itemname2
$load itemname3
$load itemname4
$Gdxin
```

or could use the structure

```
$Gdxin filename
$load itemname1 itemname2 itemname3 itemname4
$loaddc itemname5 itemname6 itemname7 itemname8
$Gdxin
```

It is also possible to have different names for parameters in the GDX file and the GAMS program. In such a case the syntax is

```
$load internalname1=gdxfileitemname1 i2=gf2
```

Any parameter data can be loaded as can set data defining domains and variable/equation data.

The third part of the sequence simply consists of another \$Gdxin command which closes the GDX file. Actually the statements can be intermixed with GAMS calculations solves etc. but must eventually be closed with a \$Gdxin.

Example:

In the model **gdxintrnsport.gms** we introduce the sequence

```
$GDXin tran2
 Sets
      i
          canning plants
      j
          markets
                            ;
$load i j
 Parameters
       a(i)
             capacity of plant i in cases
       b(i)
             demand at market j in cases;
$load a=sup
$loaddc b=dem
Parameter d(i,j) distance in thousands of miles;
  Scalar f freight in dollars per case;
$load f
$GDXin
```

This loads data from the GDX file named tran2.gdx that was saved by the example gdxexectrnsport.gms.

Notes:

- " Items must be declared with Set, Parameter, Scalar, Variable or Equation statements before the Load appears.
- " When using \$load GAMS does not domain check ignoring items that are resident in GDX files for named set dependent parameters, variables, equations and sets that do not match current set elements. GAMS will ignore these items and will not create errors or cause generation of any messages.
- When using \$loaddc GAMS does domain checking generating errors for items that are resident in the GDX files that do not match internal sets.
- " One can import items for set positions that are not in existing sets where the set specified for that position is equivalent to the universal set (i.e. when an * is used or a terms equivalenced to the universal set or the set is a subset of the universal set).
- " When the \$Load is not followed by arguments this causes a listing of the GDX file contents to be generated.

15.2.2 Execution time GDX imports

An Execute_Load or an Execute_Loadpoint command can be used to read data from a GDX file. The data in the GDX file will be the data present in the GDX file at the time that the statement is executed and could have been updated by Execute_Unload statements or solves under the Savepoint option during the model execution.

15.2.2.1 Execute Load

When parameter data are loaded using the Execute_Load GAMS acts as if an assignment statement was present, except that it does not merge the data read with the current data; it is a full replacement. Sets defining domains cannot be loaded. However sets that are subsets of existing sets and do not define new elements can be loaded at execution time (Domain defining sets can be loaded can at compile time using \$Load).

The basic syntax of the statement is

```
Execute Load 'filename', nameditem1, nameditem2, ...;
```

The filename argument specifies the name of the GDX file to read. In particular, a file with this filename with the extension .GDX will be read from the current working directory.

The second part of the statement is a list of items to be read from the GDX file. For example one could load several items with the command structure

It is also possible to have different names for parameters in the GDX file and the GAMS program. In such a case the syntax is

Execute Load 'filename', internalname1=GDXitemname1 internalname2=GDXitemname2;

Example:

In the model **gdxexecintrnsport.gms** we introduce the statement

```
execute_load 'tran2',k=j,d,f,a=sup,b=dem,x,supply;
```

The result of this is that the k subset and the parameters are loaded. We also get advanced basis information when we load variables and equations.

Notes:

- " Items must be declared with Set, Parameter, Scalar, Variable or Equation statements before the Execute_Load appears.
- " When loading data domain checking is not enforced so that when an item is resident in a GDX file for set elements not present in the current file these items are ignored and do not create errors or cause generation of any messages.
- " Load replaces data in arrays that are defined
- " The name of the active file being loaded from can be changed with the Put_utility 'gdxin' syntax

15.2.2.2 Execute Loadpoint

When Execute_Load is invoked GAMS goes through the target GDX file looking for variables and equations. The items found are merged into the internal data on those variables and equations replacing the levels and marginals. But

- " when variable/equations are present in the GDX file that are not in the current GAMS program that information is ignored.
- " when cases are found with set elements that do not match the definitions inside the current GAMS information those data are ignored.
- " Bounds, and scales are unaffected.

" Variables in the equations that are GAMS program but not in the GDX file are unaffected by the GDX command.

The basic syntax of the statement is

```
Execute_Loadpoint 'filename', nameditem1, nameditem2, ...;
```

The filename argument specifies the name of the GDX file to read. In particular, a file with this filename with the extension .GDX will be read from the current working directory. Any GDX file can be read not only a point file (as saved by the savepoint option).

The second part of the statement is an **optional** list of items to be read from the GDX file.

When a list of items to be read is not present as in the statement (<u>loadpointbas.gms</u>) just below than all variables and equations in the GDX file firm_p will be loaded.

```
execute_loadpoint 'firm_p';
```

" One can also specify the loading of parameters and variables in this context using syntax just like in the Execute_Load syntax above. For example the following command would load the levels for x, the x information into the variable y and the x marginals into the parameter m.

```
execute_loadpoint 'transport_p2' x.1, y=x, m=x.m;
```

Notes:

- " Items must be declared before the Execute Loadpoint appears.
- " When loading data domain checking is not enforced so that when an item is resident in a GDX file for set elements not present in the current file these items are ignored and do not create errors or cause generation of any messages.
- " The Execute_loadpoint will work on either point or non point GDX files.
- " Loadpoint merges data into arrays that are defined
- " The name of the active file being loaded from can be changed with the Put_utility 'gdxin' syntax

15.3 General notes on GDX files

There are several things worth noting about GDX files

- " Only one GDX file can be open at a time.
- " When the GDX file to be written has the same name as an existing GDX file the existing file will be overwritten. The resultant file will only contain the new data; there is no merge or append option.
- " A compile time GDX write using the \$Unload will only write out data defined in the compilation at the point where the command appears. No results of any solves or calculations done within the current GAMS program will be reported with \$Unload. This is not true with Execute Unload.
- " An execution time GDX write using the Execute_Unload will write out data defined in the execution sequence at the point where the GDX command appears. The results of the most recent solve command and any parameter calculations occurring before the GDX write will be reported.

- " Any subsequent Execute_Unload to a file written earlier will totally overwrite that file so care must be taken to write all wanted information in the last appearing Execute_Unload.
- " A command line GDX write using the GDX=filename command line parameter will write out data defined at the end of the execution sequence. The results of the most recent solve and any parameter calculations will be reported.
- "When loading data note that domain checking will not be enforced so that when items are resident in the GDX file for set elements not present in the current file these items will be ignored. GAMS will not generate any message to tell you items are ignored.
- " Additional examples of GDX loads and unloads can be found in the library file *qp1x* and in the all the Performance World examples in the *linlib* make use of the Gdxin feature.
- " Option Savepoint and Execute_Loadpoint provide a GDX way of saving and loading a basis as opposed to GAMSBAS.
- " The contents as they differ between GDX files can be examined with Gdxmerge. or Gdxdiff
- " GDX files as of version 22.3 are written in compressed form unless the environment variable GDXCOMPRESS is set to zero.
- " Compressed GDX files are not readable by older GAMS versions but the utility gdxcopy allows one to transform to older versions.
- " Copy GDX files to a different directory converting the file format used.

15.4 Identifying contents of a GDX file

Users may wish to examine the contents of a GDX file. However such files are binary and thus do not reveal information if text edited. But the GAMS system provides four ways of accomplishing this, each of which is discussed below.

```
Identifying contents with $Load
Identifying contents with the IDE
Identifying contents with Gdxdump
Identifying differences in contents with Gdxdiff
```

15.4.1 Identifying contents with \$Load

One can have GAMS tell you the general contents of a GDX file by using the \$Load command without the name of a parameter. Namely inserting a sequence like

```
$GDXin tran2
$load
$GDXin
```

yields (gdxcontents.gms)

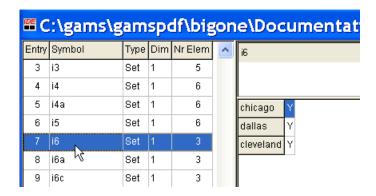
```
Content of GDX C:\GAMS\GAMSPDF\BIGONE\TRAN2.GDX
   Number Type
                     Dim
                           Count Name
                1
                       2
                            i
                                     canning plants
 1
     Set
 2
     Set
                1
                       3
                             j
                                     markets
```

```
distance in thousands of miles
3
                           d
   Parameter
                      6
4
   Parameter
                      1
                           f
                                    freight in dollars per case per thousand mile
5
    Parameter
                      2
                           dem
                                    capacity of plant i in cases
                      3
                                    demand at market j in cases
6
   Parameter 1
                           sup
7
    Variable
               2
                      6
                                    shipment quantities in cases
8
    Equation
               1
                      2
                                    observe supply limit at plant i
                           supply
```

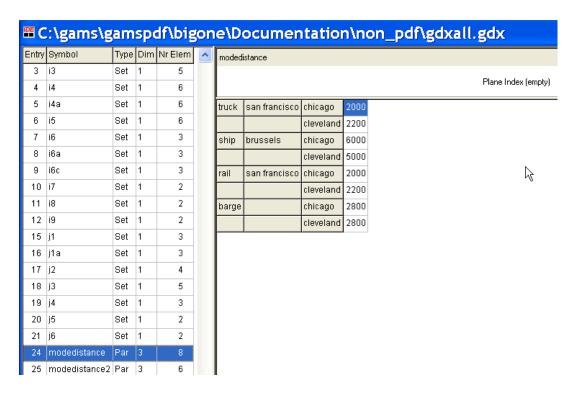
which lists the items present by Type, Name, Number of sets the item is defined over(Dim), number of elements in the file for this item (Count).

15.4.2 Identifying contents with the IDE

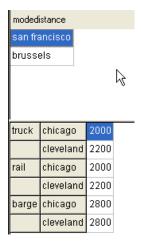
One can use the IDE to view the exact contents of each item in a GDX file by opening a GDX file with the Open file dialogue. The resultant display gives the names of the items in the GDX file on left hand part of the screen while the right part gives the exact data entries for the item highlighted in the left hand part. Namely opening the file gdxall.gdx and moving the cursor to the set i6 causes the screens to become



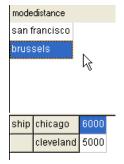
showing the elements in the set as contained within the GDX file. Similarly choosing the object modedistance yields the screen



showing the data for this item. The data may be reordered via the mouse. For example placing the mouse on the column containing san francisco and dragging the column up yields



which is the slice of the matrix containing san francisco data. In turn clicking on Brussels yields



Also note that the columns are sortable in the left hand portion of the display. All one needs to do is to click on the gray boxes (Symbol, Type,...) with the mouse. There is also a search dialog at the bottom that permits one to look for select items.

Finally note a right mouse click allows one to write the contents of any or all items to HTML format.

15.4.3 Identifying contents with Gdxdump

GAMS distributes a utility, Gdxdump, that will write all of the scalars, sets and parameters (tables) in a GDX file to standard output formatted as a GAMS program with data statements. It skips information for variables and equations. The syntax is

```
Gdxdump gdxfilename
```

where the gdxfilename is the name of the GDX file to convert to GMS form. This output is created to the screen not to a file. If one wishes to dump this to a file one uses a command like

```
Gdxdump gdxfilename > filetouse.gms
```

Further details and additional options are discussed in the document GDX facilities in GAMS.

Example:

For example when we use the command

```
Gdxdump gdxfilename > filetouse.gms
```

then the contents of filetouse.gms are

```
GDX dump of tran2.GDX
  Library version
                     : GAMS GDX V224 2002-03-19
  File version : GAMS GDX V224 2002-03-19
* Producer
                : GAMS Rev 132 May 25, 2002
                : 8
  Symbols
  Unique Elements: 5
Set i(*) canning plants/
  seattle
 san-diego /;
Set j(*) markets/
 new-york ,
  chicago ,
  topeka /;
Parameter d(*,*) distance in thousands of miles/
  seattle.new-york 25 ,
 seattle.chicago 17 ,
 seattle.topeka 18 ,
  san-diego.new-york 25 ,
```

```
san-diego.chicago 18 ,
san-diego.topeka 14 /;

Scalar f freight in dollars per case per thousand miles/
90 /;

Parameter dem(*) capacity of plant i in cases/
seattle 350 ,
san-diego 600 /;

Parameter sup(*) demand at market j in cases/
new-york 325 ,
chicago 300 ,
topeka 275 /;

* skipped Variable x

* skipped Equation supply
```

where note the variable and equations are skipped at the bottom.

15.4.4 Identifying differences in contents with Gdxdiff

GAMS also distributes a utility that looks for differences in two GDX files creating a list of item names that differ and yet another GDX file that exactly specifies the differences.

GDXDIFF compares the data of for items in two GDX files and writes a GDX file showing the differences. In particular for all items with the same name, type and dimension in the two GDX files the differences in numerical values are written to a third GDX file with A summary report written to standard output (ordinarily the LOG file).

This utility is used by using \$Call or Execute with the line

```
gdxdiff file1 file2 {diffile} {Eps = value} {RelEps = value} {Field = FieldName} {ID=Identifier}
```

GDXDIFF requires the first two file name parameters,

File1 Name of the first GDX file

File2 Name of the second GDX file

The remaining parameters are optional

An optional third file name that is the name of the GDX file that contains the differences found in the parameters. If that parameter, is absent the file will be named 'diffile.gdx' and placed in the current directory.

Eps = value

A tolerance that is the maximum amount that two numbers may differ by ie given a1 and a2 then abs(a1-a2) is reported as different if it exceeds this tolerance

RelEps = value

A tolerance that is the maximum percentage amount that two numbers may differ by ie given a1 and a2 then abs(a1-a2)/max(abs(a1),abs(a2)) is reported as different if it exceeds this tolerance. Note this is more complex as discussed in the gdxutilities document under help and tools.

Field = FieldName

A field that if specified limits doen between the information for variables and equations to specific attributes (Lo, L, Up, M, Scale and Prior)

ID=Identifi

Limits the comparisons to selected items; items not specified will be ignored. Multiple items can be specified as: ID=id1 ID=id2 or ID="id1 id2"

More is found on this in the GAMS utilities document at <u>gdxutils.pdf</u> or as found through the IDE help under docs and tools named gdxutils.chm or gdxutils.pdf.

Example:

Suppose we wish to compare the GDX files tran and tran2, then we would use the command

```
Gdxdiff tran tran2
```

In turn the output to standard output (nominally the terminal screen) appears as follows

```
Summary of differences:

d Data is different

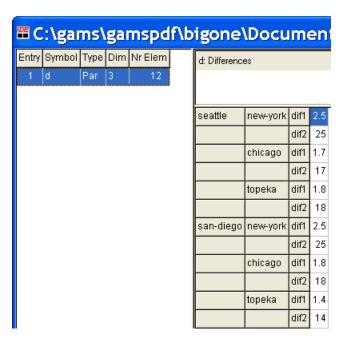
dem Keys are different

sup Keys are different

supply Symbol not found in file 1

x Symbol not found in file 1
```

and summarizes the differences found. Simultaneously the file <u>diffile.gdx</u> when examined in the IDE contains the following



which reports on the differences found in the two files.

Notes:

- " Some new coding is introduced in the difference GDX file. Namely a new dimension is added to the parameters being compared which can contain 4 entries
 - ¶ dif1 indicates that the entry occurs in both files and shows the value found in the first file.
 - ¶ dif2 indicates that the entry occurs in both files and shows the value found in the second file.
 - \P ins1 indicates that the entry only occurs in the first files and shows the value found.
 - ¶ ins2 indicates that the entry only occurs in the second file and shows the value found.
- " Only named items with the same name, type and dimension will be compared in the <u>diffile.gdx</u> output. Named items that are new or are deleted will only appear in the standard output summary report

15.5 Merging GDX files

GDXMERGE is a utility distributed with GAMS that can be used to combine the information from several GDX files into one composite file and **in turn can be used to compare their contents**. Symbols with the same name, dimension and type that appear in the separate files are combined into a single symbol with an added dimension in the first index position that gives the file name.

The procedure is uses as follows:

gdxmerge filepattern1 filepattern2 filepatternn

where the filepattern entries represent are either individual file names or a wildcard representation using ? and *.

The result will be written to a file called merged.gdx.

In the resultant GDX file one cal find all of the data in the source GDX files plus a set named Merged_set_1 that contains the names of all the files processed during the merge operation. In that set the explanatory text contains the date and time of the gdx file

processed.

Notes:

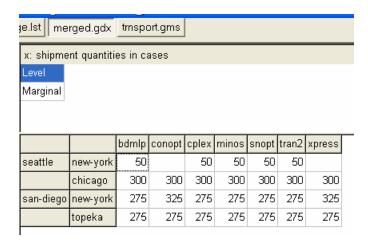
- " The file merged.gdx can and will not be used in a merge operation even if the name matches a file pattern.
- " Symbols with dimension 20 cannot be merged, because the resulting symbol will have dimension 21 which exceeds the maximum dimension allowed by GAMS.
- " By default, the program reads all gdx files once and stores all data in memory before writing the merged.gdx file. A parameter big=numbercan be used to specify a cutoff for symbols that will be written one at a time. Each symbol that exceeds the size specified by big will be processed by reading each gdx file and only process the data for that symbol. This can lead to reading the same gdx file many times, but it allows the merging of large data sets. The formula used to calculate the cutoff is: Dimension * TotalNumberOfElements. The number id is doubled for variables and equations.

Example (gdxmerge.gms):

Suppose we solve the trnsport model from the model library using different LP solvers and wish to compare the runs. To do this After each run, we write all symbols to a gdx file and then use GDXMERGE to merge the solution information. Then suppose we compare the results or the two dimensional trnsport model solution variable X reading the X from the merged GDX file into an array called ALLX that has the file names as its first dimension

```
$call gamslib trnsport
$call gams trnsport lp=bdmlp gdx=bdmlp
$call gams trnsport lp=cplex gdx=cplex
$call gams trnsport lp=xpress gdx=xpress
$call gams trnsport lp=conopt gdx=conopt
$call gams trnsport lp=minos gdx=minos
$call gams trnsport lp=snopt gdx=snopt
$call qdxmerge bdmlp.qdx cplex.qdx xpress.qdx conopt.qdx minos.qdx
snopt.qdx
set i supply set
    j demand set
   merged_set_1 names of gdx files
variable AllX(merged set 1,i,j);
*load i and j from one of the solver gdx files
$qdxin bdmlp.qdx
$load i
$load i
*load merged file
$qdxin merged.qdx
$load merged set 1
$load AllX=X
$qdxin
option AllX:5:1:2;
display i,j,merged_set_1,AllX.L;
```

Instead of using the display statement, we can also use the GAMSIDE to view the merged.gdx file by opening it in the editor and looking at X then dragging the indices around into the order wanted.:



15.6 Using GDX files to interface with other programs

The very name GDX – GAMS data exchange suggests this is the mechanism via which users will be able to exchange data with other programs. Today however this usage, while contemplated, is still under development and only exists for selected cases. In particular, there are mechanisms for spreadsheets and a couple of other programs. Let me briefly cover these.

Spreadsheets Other

15.6.1 Spreadsheets

There are currently three GDX supported pathways for data exchange to spreadsheets

- " Rutherford's Xlexport, Xldump and Xlimport
- " Gdxxrw
- " Gdxviewer

All are discussed in the chapter Links to Other Programs Including Spreadsheets.

15.6.2 **GEMPACK**

GAMS distributes and supports utilities for converting GEMPACK HAR (header array) files to and from GDX files. These are called **gdx2har** and **har2gdx**. Details about these utilities can be found at http://www.gamsworld.org/mpsge/debreu/gdxhar/index.html.

15.6.3 Other

Utilities for other types of exchanges are now under development as is a general set of procedures for reading and writing GDX files. Users needing to do such exchanges should contact GAMS
Development.

15.7 Gdxcopy Making GDX files compatable

GDX files can be incompatible between newer and GAMS versions prior to 22.3 due to compression among other changes. A current GAMS system can read all older GDX file formats. Older file formats may be written using gdxconvert.

The GDXCOPY utility provides a mechanism to convert GDX files to a format that older GAMS systems can read. It is used by employing the syntax

gdxcopy outputoption inputfile outputfiledir

where the items ate

Outputoption Identifies the type of output file to be created

Option Target format

-V5 Version 5

-V6U Version 6 uncompressed

-V6C Version 6 compressed

-V7U Version 7 uncompressed

-V7C Version 7 compressed

inputfile extension

Name of the input file to be converted . This file must have an .gdx file

outputfiledir Output directory

Note: Version 7 formatted files were introduced with version 22.6 of GAMS; version 6 formatted files were introduced with version 22.3 of GAMS. Prior versions used version 5.

Some features introduced in version 7 of the gdx file format cannot be represented in older formats.

Feature Action taken

Dimension > 10 Symbol is ignored

Identifier longer than 31

characters

Truncated to 31 characters

Unique element longer than 31

characters

Truncated to 31 characters

Domain of a symbol Domain is ignored

Aliased symbol Symbol is entered as a set

Additional text for symbol Additional text is ignored

Notes:

- The Macintosh Intel-based system (DII) which was introduced with GAMS 22.6 does not support gdx conversion into formats version 6 and version 5.
- The Solaris 10 or higher Intel-based system (SIG) which was introduced with GAMS 22.5 does not support gdx conversion into formats version 5.
- Solaris 9 or higher on Sun Sparc64 (SOX) which was introduced in GAMS 22.6 does not support gdx conversion into formats version 6 and version 5.

15.8 Writing older GDX versions with GDXCONVERT

Over time GDX file formats have changed. Some environments have multiple GAMS versions some of which are older and file format compatibility can become an issue. Consequently one may need to write GDX files in an older GDX file format. This may be done using the environment variable or GAMS parameter gdxconvert and possibly gdxcompress.

Gdx file formats are named v5, v6 or v7 and can be compressed or not compressed.

- " v5 applies to GDX files written by GAMS versions 22.2 and earlier.
- " v6 were introduced with version 22.3 of GAMS and lasted through 22.5.
- " v7 formatted files were introduced with version 22.6 of GAMS.
- " GAMS platforms that were introduced after 22.3/22.6 (e.g. Mac Intel or SunSparc64) do not support V5/V6.
- " gdxcompress allows one to tun on and off compression.

There are two ways of implementing this through environment variables and through a GAMS command line parameter. Command line options have higher precedence than the environment variables with the same name.

16 Links to Other Programs Including Spreadsheets

When a modeler wants to link GAMS results or input to other programs, it can be done in several fundamentally different ways.

" GAMS is in charge and data from other programs is to be incorporated into the GAMS program as it starts up.

- " GAMS is in charge and data from the GAMS results are to be passed to other programs at the conclusion of the GAMS run.
- " GAMS is in charge and the user wants to run another program during a GAMS run.
- " GAMS is in charge and the user wishes to pass data interactively to other programs during a run.
- " Equations in the user model are defined by an external program.
- " Some other program is in charge and the user wants to use GAMS to solve a model.
- " A GAMS model needs to be converted to another language for solution.

The first five of these are discussed herein, the other two are discussed in the chapter <u>Controlling</u> GAMS from External Programs.

Executing an external program

Passing data from GAMS to other programs

Passing data from other programs to GAMS

Customized data interchange links for spreadsheets

Using equations defined by external programs

16.1 Executing an external program

External programs may be run during a GAMS job either using the \$Call, Execute or Put_utility syntax. The \$Call procedure is executed at the moment that is encountered during compilation. The Execute and Put_utility commands causes the external program to be run during GAMS program execution. The contrast between these statements is important in two ways.

- " Influence on results that can be included in a GAMS program-- Anything run with \$Call can generate files that can be included in the subsequent compilation. On the other hand files generated with Execute and Put_utility cannot be included because \$Include operates only at compile time (unless you use <u>Save and Restart</u>). Note there is one exception using a call of GAMS with GAMS as discussed below.
- " Influence on results that can be fed into the external program-- Obviously when one is running an external program there is the desire to pass it data depicting results of the GAMS execution. \$Call cannot do this as the data passed have to exist at compile time and cannot use the result of any GAMS calculations and solves in the current program. Execute commands on the other hand can use any data generated during a run which arise before the Execute and Put_utility command's position in the file through passage via put files or other mechanisms.

The big difference between the \$Call and Execute is

- " \$Call
 - ¶ can generate results to be immediately incorporated back into GAMS
 - ¶ cannot use GAMS results generated within this run because the \$Call is executed at compile time.
- " Execute and Put_utility
 - ¶ can cause a program to be started using results generated by the GAMS program (note such results do have to have been saved in an external file using a command like put)
 - ¶ cannot generate results which can be immediately reincluded into the GAMS program because new material can only be added compile time. (Excepting through use of a GAMS approach as discussed below.)

\$Call
Execute
Put utility
Timing of execution with \$Call and Execute

16.1.1 \$Call

The \$Call is a dollar command as explained in the <u>Dollar Commands</u> chapter. This command uses the syntax

```
$Call commandtoexecuteinOS
or
$Call =commandtoexecuteinOS
```

to execute a program or operating system command specified by commandtoexecuteinOS during compilation and before the inclusion of any subsequent include statements. This halts compilation until the operating system indicates that file has been run (Note the = may be needed to make this always be true as explained in the Notes section below). One can create a file in the external program and then use an Include command to bring in that file within the current GAMS program.

Exampes:

(xlimport.gms)

\$Call is used in Rutherford's spreadsheet interface Xlimport program. In the current version, two external programs are used. Namely Gdxxrw is used via a <a href="\$\$ \$\$ \$\$ \$\$ call to get data out of a spreadsheet and Xldump is used also via a <a href="\$\$ \$\$ call to read the GDX data and convert it into a GAMS readable format in the file xllink.in then those data are immediately included into the GAMS program permitting range checking.

```
$call Gdxxrw "%XLS%" @xllink.txt log=xllink.log

* If filtered import, read from GDX
$if %more% == '' $goto unfiltered
$GDXin xllink.gdx
$load %sym%
$GDXin
$goto term

$label unfiltered
$onempty
$if ParType %sym% parameter %sym% /
$if SetType %sym% set %sym% /
$call GDXdump xllink.gdx symb=%sym% noheader > xllink.in
$include xllink.in
```

Notes:

- " Generally GAMS will pause until the external job is completed so the next statement after the \$Call can use the GAMS include syntax to incorporate any files created by running the external program.
- The other commands in this sequence are explained in the <u>Conditional Compilation</u> or <u>Dollar Commands</u> chapters.

In some applications the \$Call statement needs to include an = before the name of the program called as follows.

```
$call =XLS2gms "i=c:\my documents\test.xls" o=d:\tmp\test.inc
```

This may be required to make GAMS wait until a program is finished. This will be needed for programs that are true windows applications. One can see if this is the case by running a program from the DOS command prompt. If control is returned to the command prompt before the program is finished then the = is needed. A technical explanation of why this is necessary can be found in the XIs2gms section of http://www.gams.com/interface/interface.html.

16.1.1.1 Spaces in file names and paths

One needs to be cautious in the GAMS commands that address external programs and files in dealing with spaces in the file names or paths. Namely these need to be encased in quote as in the following

```
$call =XLS2gms "i=c:\my documents\test.xls" o=d:\tmp\test.inc
```

However even more complex statements are required in the case of Execute where one would use

```
Execute '=XLS2qms "i=c:\my documents\test.xls" o=d:\tmp\test.inc'
```

enclosing the whole thing in single quotes and elements within containing spaces in double quotes.

These practices need to be followed with respect to all places file names can be specified including \$Call, \$GDXin, \$GDXout, Execute_Load, Execute_Unload, XLIMport, Gdxxrw etc.

16.1.2 Execute

This command uses the syntax

```
Execute commandtoexecuteinOS

or

Execute =commandtoexecuteinOS
```

to execute a program or OS command specified by commandtoexecuteinOS. The execution occurs during the GAMS program execution. The = may be needed to make GAMS wait until the program is done as discussed in the Notes section below. Since this occurs during execution one cannot use the compile time \$Include to incorporate the results of that external run into the GAMS code except through a GAMS from GAMS approach as discussed below or through save and restart use (see the Save Restart chapter).

Notes:

The Execute statement may need to include an = before the name of the program called as follows.

```
Execute '=XLS2gms "i=c:\my documents\test.xls" o=d:\tmp\test.inc'
```

This is required to make GAMS wait until a program is finished. This is needed for programs that are true windows applications. One can see if this is the case by running a program from the DOS command prompt. If control is returned to the command prompt before the program is finished then the = is needed. A technical explanation of why this is necessary can be found in the XIs2gms section of http://www.gams.

com/interface/interface.html.

Examples:

(gnupltxy.gms)

Execute is used in <u>Gnupltxy</u> to graph data generated within a GAMS program. It accomplishes this by first saving the data to a file using put commands then executing the wgnuplot program which in turn **reads that file**. The Execute command can also involve <u>DOS commands</u> as illustrated below

16.1.3 Put utility

GAMS currently does not allow one to easily manipulate strings however <u>put file</u> commands allow one to write out strings composing them based on set element text. There are cases where when executing external programs or in reading and writing information to external files that such string manipulation can be valuable. For example one might want to read in a large number of GDX files in a similar manner or execute external programs with altering parameters. The <u>put utility</u> or <u>put utilities</u> commands in GAMS allow such functions.

In general the put_utility language feature works in the following way. Two lines need to be generated with the put_utility for each command to be executed

- The first line tells what type of put_utility feature to use where the allowed features and their functions are given below.
- The second line gives the arguments to use with that feature
- The general syntax is

```
File nameoffiletouse
Put nameoffiletouse
Put_utility localname 'feature1' / 'arguments';
Put_utility 'feature2' / 'arguments';
Of
put_utility 'key'/ 'arguments'/ 'key' / 'arguments' /...;
```

Notes

The local name is optional and gives the local name of the file that is to be used to pass

instructions.

In the put_utility command the "/" separates the lines as in <u>ordinary put commands</u>. Note an ending "/" is not used although one may stack features as shown in the example below

The names of the features or keys above that can be used and nature of associated arguments are

Feature name	Nature of General Function	Nature of associated arguments	
Exec	Causes a command to be passed to the operating system for execution	Command to be executed with arguments	
Shell	Causes a command to be passed to the command shell processor that in turn is passed to operating system for execution	Command to be processed by shell processor then passed on in processed form to the operating system (Note distinctions between shell and exec are technical and can be operating system specific. They typically involve the ability to use redirect of standard input output and the error console)	
Gdxin	Causes subsequent GDX file loaded by execute_load or execute_loadpoint to come from a specified file name	Name of the GDX file that data will be loaded from	
Gdxout	Causes subsequent GDX file unloaded by execute_unload to come from a specified file name	Name of the GDX file to which data will be unloaded	
Ren	Causes put file output to be directed to a named external file	File name to use for subsequent put operations	
Inc	Causes the contents of a file to be incorporated into the currently active put file	File name whose contents are to be included	
Click	Causes a clickable file reference to be added to the process window	File name for file to which reference will point	
Msg	Causes a message to be placed in the listing file	Text of message	
Log	Causes a message to be placed in the log file (also	Text of message	

	process window)	
Msglog	Causes a message to be placed in both the log and listing files	Text of message
Title	Causes the title on the DOS window to be changed	New name for window
Glb	Used by GAMS to aid in building model library – not intended for users	
Ren	Used by GAMS to aid in building model library – not intended for users	

The arguments are typically in quotes and limited to 255 characters although in the messages, exec and shell cases multiple quoted elements can be included each up to a maximum of 255 characters and will be included in information passed on.

The advantage in all of these is that you can assemble the command line at run time (e.g. selecting the filename or command line arguments based on some set elements).

Examples (pututility.gms)

```
Examples
```

```
*write stuff to different files
         loop(i,
           random = uniformint(0,100);
           put_utility 'shell' / 'echo ' random:0:0 ' > ' i.tl:0;
         );
*Put data in several gdx files then reloads it
         file fx2;
         put fx2;
         set ij / 2005*2007 /;
         scalar random;
*put out the data to multiple GDX files
        loop(ij,
           put_utility 'gdxout' / 'data' ij.tl:0;
           random = uniform(0,1);
           execute_unload random;
         );
*Load the data from multiple GDX files
           put utility 'gdxin' / 'data' ij.tl:0;
           execute_load random; display random;
         file dummy; dummy.pw=2000; put dummy;
*here I execute some commands
```

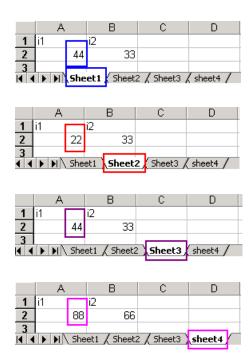
```
put_utility 'exec' / 'gams sets' /
                     'shell' / 'dir *.gms'
*here I enter a clickable link
        put utility
                                 'click' / 'sets.gms';
*here I vary where the put file output goes
         loop(i,
             put_utility 'ren' / i.tl:0 '.output' ;
             put "output to file " i.tl:0 " with suffix output " /;
             );
*here i put messages in the LOG and LST files
         put_utility 'msg' / 'message to lst file' /
                     'log' / 'message to log file' /
                     'msglog' / 'message to log and lst file';
*here i put some text in the put file
        file junk;
        put junk;
        put utility 'inc' / 'addit.txt';
        put_utility 'inc' / 'sets.gms';
```

16.1.4 Timing of execution with \$Call and Execute

The timing of program execution can at times be confusing. Consider the following example (callexecute.gms)

```
set i /i1,i2/
$onmulti
parameter a(i) /i1 22, i2 33/;
$gdxout ss
$unload a
$gdxOUT
execute 'Gdxxrw ss.gdx par=a Rng=sheet1!a1'
$Call Gdxxrw ss.gdx par=a Rng=sheet2!a1
parameter a/i1 44/;
a(i)=a(i)*2;
$GDXout ss
$unload a
$Gdxout
$Call Gdxxrw ss.gdx par=a Rng=sheet3!a1
execute_unload 'ss.gdx' , a
execute 'Gdxxrw ss.gdx par=a Rng=sheet4!a1'
```

which uses <u>Gdxxrw</u> as explained below and generates information into four sheets of a spreadsheet workbook as below



Now let me explain the results. First I should note all \$ commands and the item redefinition allowed by \$Onmulti (which should not ordinarily be used) are resolved at compile time before execution begins. So the statements are implicitly reordered with the \$Call and \$Unload occurring before the Execute, Execute Unload and Put utility.

- " So the \$Unload GDX file creation at the bottom occurs before the Execute Gdxxrw at the top and before that I redefined the element a(i1) that appears in cell A2 of each spreadsheet. Thus in sheet1 I have the redefined number for a(i1) (44) that is present at compile time when the Unload GDX file creation at the bottom appears. But note these numbers are unaffected by the execution time a(i)=a(i)*2;
- " The \$Unload GDX file creation at the top occurs before the \$Call Gdxxrw at the top and before that I redefined the element a(i1) that appears in cell A2 of each spreadsheet. Thus in sheet2 I have the original number for a(i1) (22) that is present at compile time when the Unload GDX file creation at the top appears.
- " So the \$Unload GDX file creation at the bottom occurs before the \$Call Gdxxrw at the bottom. Thus in sheet3 I have the redefined number for a(i1) (44) that is present at compile time but note these numbers are unaffected by the execution time a(i)=a(i)*2;
- " The Execute Gdxxrw at the bottom follows everything and uses a GDX file created at execution time by the Execute_Unload and thus sheet4 has the final data. This is also true of Put_utility
- " Obviously this can be confusing with statements below the one at hand influencing its results. It is never a good idea to intermix Execute, Execute_load, Execute_unload with \$Call, \$Load and \$Unload. I feel all the \$ commands should be towards the top and the Executes or Put_utilitys toward the bottom.

16.2 Passing data from GAMS to other programs

GAMS can communicate information to other programs through a variety of mechanisms including

" Put files

- " Rutherford's preprogrammed put files
- " GDX files
- " Specialized links to specific programs like spreadsheets, graphics programs and a few others.

Put file data passage

Rutherford's CSV put: Gams2csv

GDX

Spreadsheet links

Graphics programs

Geographic mapping programs

Gdxviewer links: Access, Excel pivot table, Excel, CSV, GAMS include, HTML, Text files, Plots, XML Other programs and conversions: Convert, DB2, FLM2GMS, GAMS2TBL, HTML, Latex, MPS, Oracle, XML

16.2.1 Put file data passage

Put command may be employed to write information to a file that in turn can be read by another program. This may be done using put commands directly or by using Rutherford's canned Gams2csv routine as will be discussed later.

Put files offer a lot of flexibility and are extensively discussed in the chapter <u>Output via Put commands</u> but require programming. Either plain text or CSV delimited files can be generated.

16.2.1.1 Plain text

Plain text put files contain information arrayed in a fixed format for passage to another program. For example, the following segment of code from regput.gms writes data in 13 column wide fields from various internally calculated arrays into a file called tosass.put for subsequent use in a statistical program.

```
file tosass;
put tosass;
loop(run,
     put run.tl;
    put @12;
     put /;
     loop(decwant,
          s= fawelsum( "Agconswelf", decwant, run)/1000;
          put s:13:0;);
     put /;
     loop(decwant,
          s= fawelsum( "Agprodwelf",decwant,run)/1000;
          put s:13:2;);
     put /;
     loop(decwant,
          s= fawelsum( "AGtotwelf", decwant, run)/1000;
          put s:13:0;);
     put /;
     );
```

A portion of the resultant file (tosass.put) contents is

r1			
	30	40	50
	60.00	70.00	80.00
	7.56	15.11	22.67
r2			
	40	50	60
	70.00	80.00	90.00
	7.56	15.11	22.67
r3			
	50	60	70
	80.00	90.00	100.00
	7.56	15.11	22.67

The lines gives the case name for the following lines, which are typically the input and output data for a modeled scenario, followed by the data characterizing the case. In turn the target program needs to have instructions prepared that read that data in that format.

16.2.1.2 CSV or otherwise delimited

GAMS programmers may be moving data to external routines that facilitate or require the reading of data in CSV (comma delimited) format (could also involve tab or space delimiters). This may be done by writing a custom set of put file instructions or through Rutherford's Gams2csv as discussed below. When writing a put file, data in CSV format are most simply generated by entering the Put file pc command. This is done in the context of the regput.gms example above by adding a single line as follows (regputcsv.gms)

```
file tosass;
put tosass;
tosass2.pc=5;
loop(run,
   put run.tl;
   put @12;
put /;
loop(decwant,s= fawelsum( "Agconswelf",decwant,run)/1000;put s:13:0;);
put /;
loop(decwant,s= fawelsum( "Agprodwelf",decwant,run)/1000;put s:13:2;);
put /;
loop(decwant,s= fawelsum( "Agprodwelf",decwant,run)/1000;put s:13:2;);
put /;
loop(decwant,
s= fawelsum( "AGtotwelf",decwant,run)/1000;put s:13:0;);
put /;),
```

A portion of the resultant file (tosass2.put) contents is

```
"r1"
30,40,50
60.00,70.00,80.00
7.56,15.11,22.67
"r2"
40,50,60
```

```
70.00,80.00,90.00
7.56,15.11,22.67
"r3"
50,60,70
80.00,90.00,100.00
7.56,15.11,22.67
```

Notes:

- When put commands are run with the pc=5 option then the labels are encased in quotes and the numbers are separated by commas.
- " When put commands are run with the pc=5 all the spacing and field widths in the put file will be suppressed.
- Space delimited files can be generated with pc=4 as discussed in the Output via Put Commands chapter.
- Tab delimited files can be generated with pc=6 as discussed in Output via Put Commands chapter.

16.2.2 Rutherford's CSV put: Gams2csv

GAMS users do not have to do put file programming to move data in CSV format. Rather they can use a <u>libinclude</u> routine called Gams2csv developed by Rutherford and associates at the University of Colorado. That program and a write-up is available at http://www.mpsge.org/gams2csv/gams2csv.htm.

Gams2csv is invoked as follows:

```
FILE localname /externalname/;
PUT localname;
$LIBInclude gams2csv [row domain [column domain]] item[.suffix] [item[.suffix]
```

- " The material in brackets [] is optional
- " Before the program can be used a file and initial put command are required as explained in the Output via Put Commands chapter.
- " The gams2csv.gms file must have been obtained from the <u>Rutherford web page</u> and installed into the place where libinclude files are read from. This location is generally the inclib subdirectory of the GAMS system directory (as discussed in the <u>Including External Files</u> chapter).
- Data from a parameter, variable or equation may be output. When a variable or equation is used, an attribute must be identified such as .L, or .M.
- The routine may be used within a loop or if block only if it is first initialized with a blank invocation (\$LIBInclude gams2csv).
- " All items written in a single libinclude must be of the same dimension. To write items of different dimensions or domains, use multiple libincludes of the routine.
- " When row and column domains are specified they can cause less than the full set to be entered into the CSV file. The domain must be the set defining the item or a subset thereof.
- " One can control whether zeros are written to the CSV file through the global environment variable "zeros" using the syntax

```
$setglobal zeros yes
```

" One can specify a prefix to be attached to every line using the syntax

\$setglobal prefix text

Example:

(ruthercsv.gms)

```
put 'x without domain' /;
$libinclude gams2csv x
put / 'x with lesser domain for i' //;
$libinclude gams2csv lessi x
put / 'y without domain' //;
$libinclude gams2csv y
put / 'y with lesser domain for i and j' //;
$libinclude gams2csv lessi,lessj k y
put / 'z without domain' //;
$libinclude gams2csv z
put / 'z with lesser domain for j and k' //;
$libinclude gams2csv i,lessj,lessk z
```

which yields the output

```
x without domain
"x", "A one-dimensional vector."
"i1",1.7174713200000E-01
"i2",8.4326670800000E-01
x with lesser domain for i
"x", "A one-dimensional vector."
"i1",1.7174713200000E-01
y without domain
"y","A three dimensional array written with column headers"
,,,"k1","k2","k3"
"i1","j1",3.0113790400000E-01,2.9221211700000E-01,2.2405286700000E-01,
"i1","j2",3.4983050400000E-01,8.5627034700000E-01,6.7113723000000E-02,
"i1","j3",5.0021066900000E-01,9.9811762700000E-01,5.7873337800000E-01
"i2","j1",9.9113303900000E-01,7.6225046700000E-01,1.3069248300000E-01,
"i2","j2",6.3971875900000E-01,1.5951786400000E-01,2.5008053300000E-01
"i2","j3",6.689286090000E-01,4.3535638100000E-01,3.5970026600000E-01
y with lesser domain for i and j
"y","A three dimensional array written with column headers"
,,,"k1","k2","k3"
"i1","j1",3.0113790400000E-01,2.9221211700000E-01,2.2405286700000E-01
z without domain
"z", "A three dimensional array written in list form"
,,,"k1","k2","k3"
"i1","j1",3.0113790400000E-01,2.9221211700000E-01,2.2405286700000E-01
"i1","j2",3.4983050400000E-01,8.5627034700000E-01,6.7113723000000E-02
"i1","j3",5.0021066900000E-01,9.9811762700000E-01,5.7873337800000E-01
"i2","j1",9.9113303900000E-01,7.6225046700000E-01,1.3069248300000E-01,
```

```
"i2","j2",6.3971875900000E-01,1.5951786400000E-01,2.5008053300000E-01
,"i2","j3",6.6892860900000E-01,4.3535638100000E-01,3.5970026600000E-01
z with lesser domain for j and k
"z","A three dimensional array written in list form"
,"i1","j1","k2",2.9221211700000E-01
,"i2","j1","k2",7.6225046700000E-01
,"i3","j1","k2",0.00000000000000E+00
```

16.2.3 GDX

One may also pass information via GDX files as discussed in the <u>Using GAMS Data Exchange or GDX Files</u> chapter. However, GAMS has not yet released general interface routines for use in custom programs so what one needs to do is write a GDX file then use another GAMS program to write the file passing the data using CSV or other PUT file related procedures as discussed below.

16.2.4 Spreadsheet links

As discussed below one can pass information to spreadsheets using program specific procedures like Xldump, Xlexport, Gdxxrw or Gdxviewer. One can also write CSV files as covered above and import directly or through a spreadsheet importing wizard (for those unfamiliar with such procedures see the coverage in the document Interface interface, Interface, Interface, https://www.gams.com/ interface, https://www.gams.com/

16.2.5 Graphics programs

Statements may be entered into a GAMS program that permit graphical displays of data computed during a GAMS run directly in a window on a PC using Gnuplot through Gnuplot.gms, GnuplotXY.gms, Matlab or Excel.

16.2.5.1 Gnuplot

Three procedures have been developed for interface with Gnuplot. These include Rutherford's Gnuplot. gms, Uwe Schneider and my Gnupltxy.gms and the procedures described in the Kalvelagen's document lnterfacing GAMS with other applications at http://www.gams.com/~erwin/interface/interface.html.

The upstart of this is that by inserting a couple of commands in a GAMS program on a Windows machine you can get a graph developed and displayed during any PC GAMS run. It will also work on XWINDOWS under LINUX with a little modification.

16.2.5.1.1 Gnuplot.gms

Tom Rutherford at the University of Colorado originally developed the interface with Gnuplot and distributes it freely on his web site http://www.mpsge.org/gnuplot/gnuplot.htm. I will not illustrate it here as it is invoked in a manner essentially identical to the procedures to invoke Gnupltxy which are discussed below.

16.2.5.1.2 Gnupltxy.gms

Uwe Schneider and I developed a modified version of Rutherford's Gnuplot.gms trying to achieve simpler syntax (containing more default values than Rutherford) and simpler construction of so called (in spreadsheets) XY graphs where the X and Y data are not common across lines in the graph. The package is distributed through http://www.uni-hamburg.de/Wiss/FB/15/Sustainability/schneider/

gnuplot/.

To graph data in a GAMS program I need to do three basic things to use Gnupltxy.

- " Download the Gnupltxy software getting both the gms and windows gnuplot executable (wgnuplot.exe).
- " Fill a three-dimensional array. In the example <u>Simplegr.gms</u> I fill an array named <u>graphdata</u> (you may use any other name) describing the data for the two items to graph where the first dimension is the name of the line, the second gives the set element names of the <u>points</u> to use, and third the data for the point giving the <u>x and y coordinates</u>. Such statements appear below.

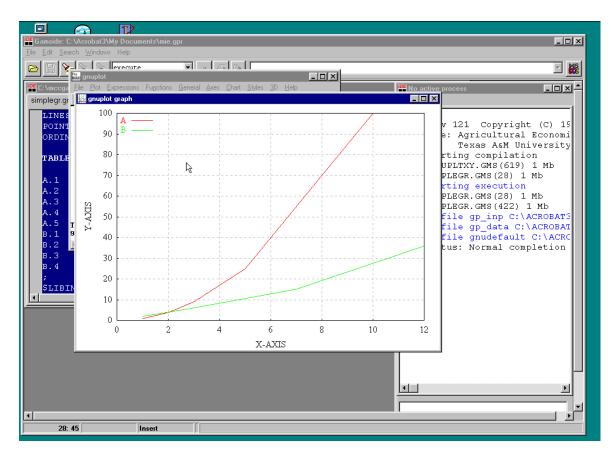
```
LINES
           Lines in graph /A,B/
           Points on line /1*10/
POINTS
ORDINATES ORDINATES
                          /X-AXIS,Y-AXIS/ ;
TABLE GRAPHDATA(LINES, POINTS, ORDINATES)
      X-AXIS Y-AXIS 0
A.1
          1
                  1
          2
                  4
A.2
A.3
          3
                  9
A.4
          5
                 25
         10
                100
A.5
B.1
          1
                  2
B.2
          3
                  6
B.3
         7
                 15
B.4
         12
                 36;
```

" Then given the data call gnupltxy through a libinclude statement

```
$LIBInclude Gnupltxy GRAPHDATA Y-AXIS X-AXIS
```

where the first argument after gnupltxy gives the array name, the second name of a set element in the third array position which contains the data coordinates for the y axis and the third the name of a set element in the third array position which contains the data coordinates for the x axis.

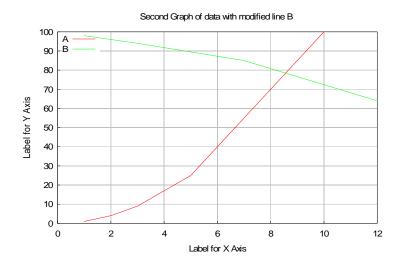
In turn when I run I get two new windows that automatically open in front of the IDE.

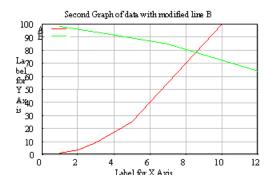


- " The window labeled gnuplot graph is the graph of the data and the window labeled gnuplot is a result of the execution of the wgnuplot executable.
- " I can plot more than one line by including the libinclude command more than once.
- I can manipulate labels and set a number of options using setglobal commands as discussed in the Gnupltxy http://www.uni-hamburg.de/Wiss/FB/15/Sustainability/schneider/gnuplot/ and as illustrated in the Conditional Compilation chapter. In particular, I draw two graphs and manipulate labeling in a manner as illustrated below (simplegr2.gms)

where the setglobal commands enter labels for axes and graph title

This yields both the graph above and the graph below generated in 2 windows with 4 total windows generated.



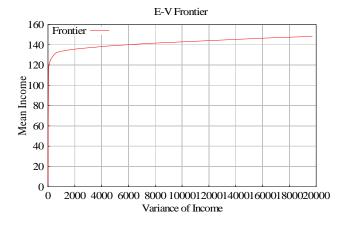


- " Many more options are possible as listed in the documentation. Many are embedded in the file plotopts.gms
- " Calculated data from a model solution can be graphed as illustrated in the example evportfo. gms

```
LOOP (RAPS, RAP=RISKAVER(RAPS);
     SOLVE EVPORTFOL USING NLP MAXIMIZING OBJ ;
     VAR = SUM(STOCK, SUM(STOCKS,
INVEST.L(STOCK)*COVAR(STOCK,STOCKS)*INVEST.L(STOCKS)));
     OUTPUT("RAP", RAPS)=RAP;
     OUTPUT(STOCKS, RAPS) = INVEST.L(STOCKS);
     OUTPUT("OBJ", RAPS) = OBJ.L;
     OUTPUT("MEAN", RAPS) = SUM(STOCKS, MEAN(STOCKS) *
INVEST.L(STOCKS));
     OUTPUT("VAR", RAPS) = VAR;
     OUTPUT("STD", RAPS) = SQRT(VAR);
     OUTPUT("SHADPRICE", RAPS) = INVESTAV.M;
     OUTPUT("IDLE", RAPS) = FUNDS - INVESTAV.L
                                              );
parameter graphit (*,raps,*);
graphit("Frontier", raps, "Mean") = OUTPUT("MEAN", RAPS);
graphit("frontier",raps,"Var")=OUTPUT("std",RAPS)**2;
*$include gnu_opt.gms
* titles
```

```
$setglobal gp_title "E-V Frontier "
$setglobal gp_xlabel "Variance of Income"
$setglobal gp_ylabel "Mean Income"
$libinclude gnupltxy graphit mean var
```

Here a model is repeatedly solved and a three dimensional array called graphit is built which contains the name of the line to be graphed (frontier) and the mean and variances. These means and variances were calculated using report writing statements into the array called output as discussed in the chapters on Improving Output via Report Writing and Doing a Comparative Analysis with GAMS. The resultant graph is



- Once a graph is in the window, a left click on it makes it available for cut and paste.
- " When using gnupltxy several things need to be present
 - ¶ The gnuplot executable needs to be in the GAMS system directory (nominally c:\program files\gams22.7\). It is downloadable through my website and is called wgnuplot.exe
 - The gnupltxy.gms file must be in the inclib directory under the GAMS system directory = (nominally c:\program files\gams22.7\inclib\).
- " Sometimes with Windows 2000 when you graph multiple graphs you have to close the first one before the second one becomes visible.

16.2.5.2 Matlab

Matlab can be used to graph GAMS data in much the same fashion as above. The document by Michael Ferris entitled <u>Matlab and GAMS: Interfacing Optimization and Visualization Software</u> at http://www.cs.wisc.edu/math-prog/matlab.html explains a Matlab interface. I have never used it and am not a Matlab user so just provide the reference.

16.2.5.3 Spreadsheet graphics

One may also use spreadsheet-based graphics as will be illustrated in the spreadsheet section below.

16.2.6 Geographic mapping programs

Some modelers wish to express things in the form of a map depicting geographic movements of goods, production etc. Some mapping programs like <u>MAPVIEWER</u> from Golden Software use CSV input formats and can be directly used with the techniques above once the map has been set up. GAMS

corporation has also released a library include file called GAMSMAP which uses MAPINFO's PROVIEWER mapping system as described on the GAMS web page at <u>Exporting to MapInfo Maps</u>.

Tom Rutherford has also developed a <u>GAMS interface</u> to <u>Mark Horridge's SHADEMAP</u> a tool for shading or coloring regions of simple maps and this has been extended by Uwe Schneider and called <u>GAMS-SHADEMAP</u>.

16.2.7 Gdxviewer links: Access, Excel pivot table, Excel, CSV, GAMS include, HTML, Text files, Plots, XML

A program called Gdxviewer will move data from a GDX file and place it a number of places including an Access database. Gdxviewer was developed by Erwin Kalvelagen, at the GAMS Development Corporation and is distributed through http://www.gams.com/~erwin/interface/interface.html. It is now embedded in the IDE and accessed when one opens a GDX file.

When run, Gdxviewer organizes the symbols in a tree format on the left hand side of the screen. Simultaneously in the right hand pane, the data for the item selected are shown in tabular format. However, the display column headers are not very descriptive with names like dim1, dim2, etc. because the GDX file does not contain information on domains of parameters and other items. Once one selects an item in the left hand window one can right click on it with the mouse and choose among a number of export possibilities. Data for the selected object can be plotted or sent to a

- " Text file: a plain ASCII file for inclusion into text editors and by programs you write.
- " CSV file: a comma separated value files.
- " Excel XLS file: a new XLS file ('new workbook') or to a new sheet in an existing spreadsheet. This option works only if Excel is available on your PC.
- " Excel Pivot table. An Excel pivot table within a workbook. This only works for parameters or variables/equations with 2 dimensions or more. This option works only if Excel is installed on your PC.
- " GAMS include file: for subsequent use through a \$Include.
- " Access database. A new table will be generated. If the .MDB file does not exist already it will be created. This option works only if Access is installed on your PC.
- " HTML file: Data can be exported to HyperText Markup Language: the language of Web pages. Rutherford's GAMS2TBL can also write such files.
- " XML file: Data can be exported to XML a web related format to store data.

For more details see the write-up at http://www.gams.com/~erwin/interface/interface.html. Also note one needs to watch out for file names and paths with spaces in them as discussed above.

16.2.8 Other programs and conversions: Convert, DB2, FLM2GMS, GAMS2TBL, HTML, Latex, MPS, Oracle, XML

Specialized interfaces exist that allow linkage with a number of other programs.

- "The document Interfacing GAMS with Other Applications at http://www.gams.com/~erwin/interface/interface.html discusses interfaces with Excel, Oracle, Access, DB2, general SQL using procedures, Latex, Gnuplot, HTML, XML and MPS as well as programs in Visual Basic, Delphi, C++, Java, and a Web server.
- " <u>Leo Lopes</u> contributed the software program fml2gms.exe that is in the GAMS distribution which converts a CoinFML style XML file into a GAMS formatted file. Running it in a DOS window

without parameters gives a rudimentary documentation.

- " Thomas Rutherford distributes a utility called GAMS2TBL that can write HTML or Latex tables.
- " Use of the CONVERT solver allows one to change GAMS files to a number of other formats including AlphaECP, AMPL, BARON, CoinFML, CplexLP, CplexMPS, Dict, FixedMPS, GAMS Scalar format, LAGO, LGO, LINGO, MINOPT or ViennaDag as further discussed in the CONVERT solver guide or the Model Types and Solvers Chapter.

16.3 Passing data from other programs to GAMS

GAMS can retrieve or import information from other programs through

- " The include file mechanism,
- " GDX files or
- " Specialized links to spreadsheets, and a few other programs.

Including data
Spreadsheet links
GDX
Mdb2gms
SQL: Sql2gms
Other programs: DB2, Latex, GNETGEN, Gnuplot, Matlab, MPS, NETGEN, Oracle

16.3.1 Including data

GAMS may include external files that have been written by other programs providing they exist before the GAMS run instruction is issued, although a trick may be used to get around this as discussed below. File inclusion may be done using the \$include, \$batinclude or \$libinclude syntaxes as discussed in the Including External Files chapter. There are also special provisions regarding inclusion of commadelimited -CSV- files where such files may be incorporated by using the command \$ondelim before beginning the entry and then \$offdelim afterwards. File inclusion is extensively discussed in the Including External Files chapter.

16.3.2 Spreadsheet links

Spreadsheet data may be imported into GAMS via three procedures. As discussed below one can use procedures that can either read or write spreadsheet data like Xlimport or Gdxxrw. In addition there is a Windows oriented program Xls2gms that allows you to extract data from an Excel spreadsheet and convert it into a GAMS include file and a program Xldata that reads from Excel files on machines that do not have Excel installed on them. The read/write Xlimport and Gdxxrw procedures are discussed below. Here I discuss Xls2gms and Xldata as they can only import data.

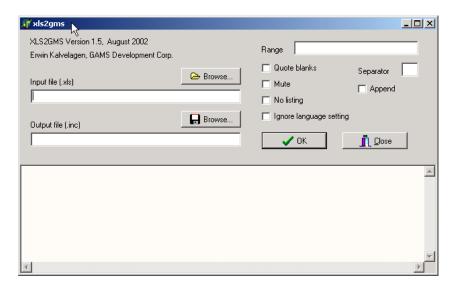
16.3.2.1 XIs2gms

XIs2gms is a utility developed by Erwin Kalvelagen, GAMS Development Corporation that extracts data or GAMS instructions from an Excel spreadsheet and converts it into a GAMS include file. XIs2gms is documented in and distributed through http://www.gams.com/~erwin/interface/interface.html.

XIs2gms runs in two different modes – an interactive based windows mode and a batch mode.

16.3.2.1.1 Interactive mode

When XIs2gms.exe is executed without arguments one receives the screen



In turn, if one specifies use of the spreadsheet <u>tran.xls</u>, and the range sheet1!a1:d3 one addresses the spreadsheet area below

	Α	В	С	D	Е
1		new-york	chicago	topeka	
2	seattle	25	17	18	
3	san-diego	25	18	14	
4					

and the program generates an include file as follows

- * _____
- * Xls2gms Version 1.5, August 2002
- * Erwin Kalvelagen, GAMS Development Corp.
- * -----
- * Application: Microsoft Excel
- * Version: 9.0
- * Workbook: C:\gams\gamspdf\bigone\tran.xls
- * Sheet: Sheet1 * Range: \$A\$1:\$D\$3
- * -----

new-york chicago topeka

seattle 25 17 18 san-diego 25 18 14

*-----

This file in turn can be included into GAMS at compile time or at execution time via GDX and the GAMS to GAMS trick discussed below.

Note while the data are output in Table format, the table statement is not present. Thus the user needs to supply it either in the GAMS file or it can be typed above the table in the spreadsheet and Xls2gms

will copy it. In particular XIs2gms copies all entries longer than 30 columns verbatim into the GMS file (see the <u>resource.xls</u> example as imported by <u>XI2gmsresource.gms</u> as discussed <u>below</u>).

There are a number of options in XIs2gms that merit mention

- " Checking the **quote blanks** box causes the program to encapsulate strings that contains blanks in quotation marks and also deals with strings containing quotation marks.
- " The box to the right of **separator** allows the user to enter a character that will be used to separate cells in the output file. By default this is a blank. CSV files can be generated by entering a, (comma) in this field.
- " Checking the **mute** box will reduce the amount of information written to the output file. The output file then becomes

```
new-york chicago topeka
seattle 25 17 18
san-diego 25 18 14
```

- " Checking the **No listing** box causes the program to enter <u>\$offlisting and \$onlisting</u> into the program suppressing the data from the LST file.
- " Checking the **Ignore language settings** box causes the program to convert numbers in the common European format (where a comma is used for the decimal point --3.14 is written as 3,14) into the US notation using a decimal point employed in GAMS.

16.3.2.1.2 Batch mode

XIs2gms can operate in batch mode. The basic call is of the form

```
XLS2gms i=inputsheet o=outputinclude r=range
```

from a DOS prompt or

```
$call =XLS2gms i=inputsheet o=outputinclude r=range
```

from within GAMS.

In these cases

- " The = is needed to make GAMS wait as discussed <u>above</u>.
- " Inputsheet is the name of the .xls spreadsheet file.
- " Outputinclude is the name of the file where the include file is to be saved.
- " One needs to use quotes for file names and paths with spaces in them as discussed above.
- " Range identifies the portion of the sheet to import.
 - ¶ If range is not specified XIs2gms uses the entire contents of the first sheet in the workbook.
 - ¶ If no sheet name is specified (i.e. r=a1:b3) then one gets the given range from the first sheet in the workbook.
 - ¶ If no range is specified but a sheet is (i.e. r=sheet1!) then one gets the whole sheet.
 - ¶ Range names are allowed (i.e. r=myrangename).

- " Several other parameters may be used
 - @filename identifies a file from which to read command line options where within that file each line contains only one option, typed just as if it were specified on the command line.
 - ¶ B causes fields with blanks to be quoted as discussed above.
 - ¶ S= specifies a field separator (i.e. s=, yields CSV files) as discussed above.
 - ¶ M turns on mute mode as discussed above.
 - ¶ L inserts \$offlisting and \$onlisting as discussed above.
 - P converts numbers to decimal point format as discussed <u>above</u>.

16.3.2.1.2.1 GAMS program in Excel sheet

XL2GAMS may also be used to import GAMS instructions. One can maintain a GAMS program in the spreadsheet and then simply include it in a GAMS program. For example, in resource.xls I imbed resource.xls I imbed resource.xls I imbed include and execute it using the following GAMS program (XI2gmsresource.gms)

```
$setglobal path "c:\gams\gamspdf\bigone\"
$call =XLS2gms i=%path%resource.xls o=%path%resourceXls2gms.inc
$include %path%resourceXls2gms.inc
```

It appears as if one needs to specify the full path in such a use.

16.3.3 GDX

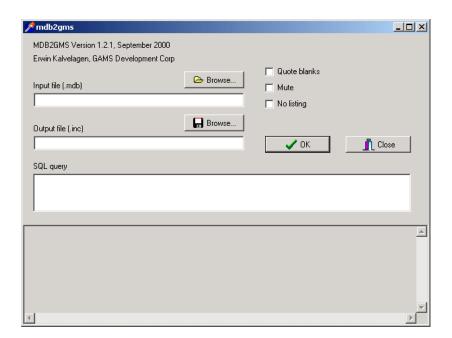
One may also pass information via GDX files as discussed in the <u>Using GAMS Data Exchange or GDX Files</u> chapter. However, GAMS has not yet released general interface routines so what one needs to do is write a file for GAMS inclusion then include that file in another GAMS program and create a GDX file for use in the current file as discussed <u>below</u>.

16.3.4 Mdb2gms

Mdb2gms is a utility developed by Erwin Kalvelagen, at the GAMS Development Corporation that extracts data from an Access database and converts it into a GAMS include file. Mdb2gms is distributed through http://www.gams.com/~erwin/interface/ interface.html. The utility runs in two different modes – an interactive based windows mode and a batch mode.

16.3.4.1 Interactive mode

When Mdb2gms.exe is executed without arguments then one receives the screen



In turn, if one specifies use of the database transport.mdb, and the query

select loca, locb, distance from dist

one addresses a data table in Access as follows



and the program generates an include file as follows

```
* Mdb2gms Version 1.2.1, September 2000

* Erwin Kalvelagen, GAMS Development Corp

* DAO version: 3.6

* Jet version: 4.0

* Database: c:\gams\gamspdf\bigone\transport.mdb

* Query: select loca,locb,distance from dist

* Seattle.new-york 2.5

seattle.chicago 1.7

seattle.topeka 1.8

san-diego.new-york 2.5
```

```
san-diego.chicago 1.8
san-diego.topeka 1.4
```

where in this case the data would need to be input into a parameter with beginning and trailing /'s as discussed in the <u>Data Entry</u> chapter.

There are a number of options in XIs2gms that merit mention

- " Checking the **quote blanks** box causes the program to encapsulate strings that contains blanks in quotation marks and also deals with strings containing quotation marks.
- " Checking the mute box will reduce the amount of information written to the output file. The output file then becomes

```
seattle.new-york 2.5
seattle.chicago 1.7
seattle.topeka 1.8
san-diego.new-york 2.5
san-diego.chicago 1.8
san-diego.topeka 1.4
```

" Checking the **No listing** box causes the program to enter <u>\$offlisting and \$onlisting</u> into the program suppressing the data from the LST file.

16.3.4.2 Batch Mode

Mdb2gms can operate in batch mode. The basic call is of the form

```
mdb2gms i=Inputdb o=Outputinclude q=Query
from a DOS prompt or
$call =mdb2gms i=Inputdb o=Outputinclude q=Query
```

from within GAMS where

- " The = is needed to make GAMS wait as discussed above.
- " Inputdb is the name of the .MDB Access database file.
- " Outputinclude is the name of the file where the include file is to be saved.
- " One needs to use quotes for file names and paths with spaces in them as discussed above.
- " Query identifies the database SQL query to use.
 - ¶ Queries contain spaces and thus have to be surrounded by double quotes.
 - The syntax of the SQL queries is not covered here. Users should refer to the Microsoft Access documentation.
 - ¶ When field names or table names contain blanks, they can be specified in square brackets.
 - ¶ Query examples

```
Q="select * from mytable"
```

Q="select year, production from [production table]"
Q="select [GAMS City], value from [example table], CityMapper where [Access City];

- " Several other parameters may be used
 - @filename identifies a file from which to read command line options where within that file each line contains only one option, typed just as if it were specified on the command line.
 - ¶ B causes the program to enclose fields with blanks in quotes as discussed above.
 - ¶ M turns on mute mode as discussed above.
 - ¶ L inserts \$offlisting and \$onlisting as discussed above.

16.3.5 SQL: Sql2gms

Data may be transferred to SQL compatible databases using Sql2gms - a utility developed by Erwin Kalvelagen, GAMS Development Corporation. Sql2gms extracts data from any SQL relational database via use of the Windows **ADO** or ActiveX Data Objects procedures. In turn it converts the results into a GAMS include file. Sql2gms is distributed and documented through http://www.gams.com/~erwin/interface/interface.html. Its function is similar to the Mdb2gms procedure discussed above but with a more complex syntax that also identifies the database manager to use. Interested parties should consult the write-up Interfacing GAMS with other applications.

16.3.6 Other programs: DB2, Latex, GNETGEN, Gnuplot, Matlab, MPS, NETGEN, Oracle

Program or data input style specific interfaces exist with a number of other programs. The document Interface style="Interface style-">Interface style="Interface style="Interface style="Interface style="Interface style-">Interface style="Interface style="Interface style="Interface style-">Interface style="Interface style="Interface style-">Interface style="Interfa

16.4 Customized data interchange links for spreadsheets

Spreadsheet based data interchange procedures are available for inclusion in GAMS programs that in turn interface with Microsoft Excel. They are designed to take a GAMS data item and place it in a spreadsheet or retrieve data for a GAMS item from a spreadsheet. There are two types of interchange procedures available

- " Those based on Rutherford's utilities and
- " Those utilizing GDX files through the GAMS Gdxxrw program.

Each is discussed.

Xlexport, Xldump, Xlimport
Gdxxrw
Spreadsheet graphics
Interactively including results

16.4.1 Xlexport, Xldump, Xlimport

Tom <u>Rutherford</u> and associates at the University of Colorado developed a set of workbook data exchange utilities in the late 1990's. These were redeveloped in 2002 in cooperation with the GAMS Corporation to utilize GDX files (internally they employ the Gdxxrw procedure that I discuss <u>below</u>). Briefly, the interface routines do the following:

Xlimport reads data from spreadsheets **at compile time**. It can be used to retrieve **preexisting** data from an Excel workbook.

Xldump writes data and element labels into an existing Excel workbook. Row and column order will follow the internal GAMS order as discussed in the Rules for Item Capitalization and Ordering chapter.

Xlexport writes data into spreadsheets according to the row and column labels in the specified target range. The program will transfer data only for the labels are present in the spreadsheet.

The basic usage of the routines involves use of a libinclude command as follows

```
$LIBInclude Xlimport Gamsitem Workbookfile Sheetname!Range
$LIBInclude Xlexport Gamsitem Workbookfile Sheetname!Range /m
$LIBInclude Xldump Gamsitem Workbookfile Sheetname!Range
```

where

Xlexport, Xlexport and Xldump are names of GMS files resident in the inclib directory of the GAMS system directory (which are automatically placed there when a GAMS release after version 21.0 is installed).

Gamsitem is the name of a parameter, set, variable or equation in the source GAMS program. Attributes are typically used with variables and equations as discussed in the <u>Variables</u>, <u>Equations</u>, <u>Models and Solves</u> chapter.

Workbookfile is the name of an Excel workbook file nominally without the XLS extension where one needs to use quotes for file names and paths with spaces in them as discussed <u>above</u>.

Sheetname!Range is the standard Excel terminology for specification of a set of cells in a workbook.

/m identifies when Xlexport is being used whether data put into the spreadsheet are to be merged or replaced. If /m is specified then the program does not erase existing entries and where a zero is present in an array to be placed in the spreadsheet it will not overwrite an existing nonzero. On the other hand if /m is not specified (left off) then the entire writing range will be cleared in the spreadsheet before any data are written.

16.4.1.1 Xlimport

The procedure Xlimport imports data from a spreadsheet into a GAMS program. Its format is that above requiring specification of the

- " Name of the item to have data imported into it.
- " The source spreadsheet.
- " The location in the sheet including source sheet name and cell range.

Example:

(fromExcel.gms)

This copies the data for the GAMS parameter named trandata from the spreadsheet called <u>myspread.xls</u> from the sheet called <u>input</u> from the range a1 to e4.

Notes:

- " The use of Xlimport permits simplicity of data transfer, but is not as versatile as the use of Gdxxrw as described <u>below</u>.
- " Xlimport is designed to allow one to import set names but this only works under a row vector of set element names. Users wishing to import set element names from the spreadsheet should use Gdxxrw.
- " The use of Xlimport to import data requires that the set elements have already been specified in explicit set statements.
- " Xlimport is restricted to compile time imports only. Data imports during execution time must use <u>Gdxxrw</u> or the <u>GAMS from GAMS procedure</u> discussed below.
- " Xlimport being a compile time import does domain checking to make sure the set element names in the range match.
- " Current procedures do not allow import of attributes of variables or equations but this may be fixed by the time this manual is made available.

16.4.1.2 Xlexport

The procedure Xlexport can be used to **export data from a GAMS program into a spreadsheet**. It writes data into spreadsheets only when it finds row and column labels that match the set elements within the specified target range. Those elements also control element ordering. Command format is that above requiring specification of

- " Name of the item in the GAMS program to have data exported from it,
- " The target spreadsheet,
- " The location in the target sheet including the sheet name and cell range.

There is also an optional merge parameter telling whether to leave preexisting data with nonmatching data elements alone.

Example:

(fromExcel.gms)

```
Solve transport using lp minimizing totalcost; $libinclude xlexport transport.l myspread.xls output3!al..d4
```

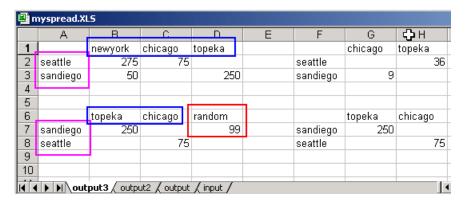
```
$libinclude xlexport transport.m myspread.xls output3!f1..i4
$libinclude xlexport transport.l myspread.xls output3!a6:d8 /m
$libinclude xlexport transport.l myspread.xls output3!f6:i9 /m
```

This copies the data for the solution levels (.l) or marginals (.m) of the variable named transport into the spreadsheet called myspread.xls into various ranges depending on the statement. The first command exports the data after the solve statement into the sheet called output3 in the range at to d4. The third command exports the data after the solve statement into the sheet called output3 in the range a6 to d8 merging in the results.

The output3 sheet before the import looks like

Myspread.XLS									
	Α	В	С	D	Е	F	G	Н	
1		newyork	chicago	topeka			chicago	topeka	
2	seattle					seattle			
3	sandiego					sandiego			
4									
5					,				
6		topeka	chicago	random			topeka	chicago	
7	sandiego			99		sandiego			
8	seattle				_	seattle			
9									
10									

and the sheet afterward looks like



where the order of the results varies according the order in which the column labels and row labels appear in the spreadsheet. Also note under the merge option that the data present in the spreadsheet before the export remain afterward when the labels do not match as in the case of the random column in column D rows 6-7. The exports other than the first one do not fully match all of the column dimensionality of the transport. I item and thus only export subsets of the items.

Notes:

- " The use of Xlexport either requires the spreadsheet to be closed or it to be shared through the Excel Tools Share Workbook option. However, if shared, the data put by GAMS will only be **reflected in the workbook if you do a file save** and the procedure may be very slow. Often the best option is to close the workbook.
- " The use of Xlexport permits simplicity of data transfer but is not as versatile as the use of Gdxxrw as described below.
- " Xlexport requires that the set elements have already been specified in the spreadsheet and must be matched up.
- " Xlexport sends whatever data is current for an item at the stage of the program where the libinclude occurs

and reflects any previous calculations and model solutions.

- " The merge option leaves prior data alone but does wipe out any formulas in the Xlexport range.
- " The range should be explicitly specified if one intends to not have the procedure wipe out the data (if merge is off) and formulae from one row below and one column to the left of the insertion point (if just j1 is specified then the spreadsheet is wiped from k2 to the bottom and left.

16.4.1.3 Xldump

The procedure XIdump can be used export data from a GAMS program to a spreadsheet. It writes data and labels to a specified range overwriting what ever is there. GAMS internal rules controls the order of the items in the output as discussed in the chapter on Rules for Item Capitalization and Ordering.

Example:

(fromExcel.gms)

```
Solve tranport using lp minimizing totalcost;
$libinclude xldump transport.1 myspread.xls output2!a1
$libinclude xldump transport.1 myspread.xls output!a1..d4
$libinclude xldump transport.1 myspread.xls output4!a1
```

This copies the data for the solution levels (.!) of the variable named transport into the spreadsheet called myspread.xls in the ranges specified. The first command exports the data after the solve statement into the sheet called output2 in the range starting with a1 and clears the rest of that sheet. The second exports the data after the solve statement into the sheet called output in the range a1 to d4 leaving the rest of the sheet alone. The third exports the data after the solve statement into the sheet called output4 and will create that sheet if it does not already exist.

The output2 sheet before the import looks like

₽ n	Myspread.XL5								
	Α	В	С	D	Е	F	G		
1	I am going	to be gone				I will be erased			
2									
3									
4									
5									
6									
7									
8	I will be era	ased							
9									

and the output2 sheet afterward looks like

Myspread.XL5									
	Α	В	С	D	Е	F	G		
1		newyork	chicago	topeka					
2	seattle	275	75						
3	sandiego	50		250					
4									
5									
6									
7									
8									
9									

while the sheet named output looks like



Also the sheet output4 is created, as it did not previously exist.

Notes:

The order of the results is controlled by internal rules in GAMS as discussed in the chapter on Rules for Item Capitalization and Ordering.

- " When the range is specified just as the upper left corner any entries below and right will be cleared. You must use a fully specified range if you wish to avoid this.
- " The use of Xldump either requires the spreadsheet to be closed or it to be shared through the Excel Tools Share Workbook option. However, if shared, the data put by GAMS will only be reflected in the workbook if you do a file save and the procedure may be slow. Often the best option is to close the workbook.
- " The use of Xldump permits simplicity of data transfer but is not as versatile as the use of Gdxxrw as described below.
- " Xldump places the whole data parameter into the spreadsheet.
- " Xldump sends whatever data is current for an item at the stage of the program where the libinclude occurs and reflects any previous calculations and model solutions.

16.4.2 Gdxxrw

Gdxxrw is a GAMS Corporation developed utility to read and write Excel spreadsheet data using GDX files. In turn the associated GDX files can be read or written by GAMS as discussed in the <u>Using GAMS Data Exchange or GDX Files</u> chapter.

Gdxxrw is designed to be called from a DOS prompt. It can also be invoked using the GAMS \$Call or Execute commands as discussed <u>above</u>. There are a lot of options involved with Gdxxrw that are described in the document <u>GDX facilities in GAMS</u> at <u>gdxutils.pdf</u>. Here I just give a broad treatment of the most important.

Gdxxrw uses command line arguments. The basic calling sequence is

Gdxxrw Inputfile Output=filename options

where

Inputfile

must have an extension and tells the name of a file to read from or write to. The read from a spreadsheet occurs if the extension is a workbook extension (.xls, .wk1, .wk2, .wk3 and .dbf). The write to the spreadsheet occurs if the file has a GDX extension. This can also be entered as I=inputfile.

Output=filename

is an optional specification of the name of target workbook or GDX file where the output is to be written. If not present the file name will be the input file name with a workbook (XLS) or GDX extension and no path. A shortcut entry occurs with O=filename.

Options

are a number of possible options as discussed below.

Notes:

- " If no path is specified for the input or output files the file is assumed in the current or project file directory.
- " One needs to use quotes for file names and paths with spaces in them as discussed above.
- " Command line parameters can be read from a file or a spreadsheet as discussed below.

16.4.2.1 Command line parameters

The applicable command line parameters in part depend on whether one is reading from or writing to a spreadsheet. Thus, I treat these items separately for each case. First, however I treat parameters common to both reading and writing involving

- " The target spreadsheet range.
- " How one handles GAMS items of various dimensions.
- " How one identifies the names of and types of items to transfer.

16.4.2.1.1 Rng=

To write data to or read data from a spreadsheet a range needs to be specified for each GAMS item to be transferred. A range is specified using the syntax:

Rng=SheetName!CellRange

where

SheetName!CellRange is standard Excel notation

Rng= (where capitalization does not matter) alerts Gdxxrw that a range name is following Sheetname is the name of a sheet within the Excel workbook

! is the exclamation point symbol

CellRange is specified by using TopLeft:BottomRight or TopLeft..BottomRight or Rangename cell notation like A1:C12 or B1..Q221 or Myrange.

but a complete specification is not required. In particular, when

- " Sheetname and CellRange or the whole Rng= entry are omitted the first sheet cell A1 is addressed
- " Sheetname is omitted the first sheet is addressed i.e. use of Rng=B2 would address the first sheet in the B2 cell (Note this can be altered using the NameConv or NC parameter)
- " Sheetname is specified and the sheet does not exist, then
 - ¶ when writing to a spreadsheet a new sheet will be added to the workbook with that name.
 - ¶ when reading from a spreadsheet an error will occur if the named sheet is not present.
- " CellRange is omitted cell A1 is addressed
- " !CellRange appears the range identified by Cellrange is addressed in the first sheet
- " CellRange is specified by Rng=TopLeft only then the program will extend the range as far down and to the right as needed wiping out all sheet contents below and to the right of the

starting point. (this is also controlled by the skipempty parameter as discussed below)

" CellRange can be specified as Rng=namedrange and the program will search for a predefined Excel range with that name. When the name does not exist an error will occur.

16.4.2.1.2 NameConv=: NC=

The interpretation of ranges that do not contain an "!" can be changed through use of the naming convention command line parameter. This is specified as follows

```
NameConv=integer
or
NC=integer
```

Valid values for integer are

```
0 to interpret symbols without! as CellRanges1 to interpret symbols without! as Sheetnames
```

and the default value is zero.

```
16.4.2.1.3 GAMS item dimension: Dim=, Rdim=, Cdim=
```

Nominally, the Gdxxrw program is set up to read and write a 2 dimensional data item i.e. a(i,j). When the object is more or less than 2 dimensional, then the user must specify the dimension at hand and the way the data are arrayed in the spreadsheet. Three command line parameters control this

- Dim tells the total dimension i.e. 1 for a vector like r(i), 2 for a two dimensional matrix like a(i,j), 3 for a three dimensional item like b(i,j,k).
- " Cdim dimensions to be placed in columns of spreadsheet where the first Cdim rows of the data range will be used for labels.
- " Rdim dimensions to be placed in rows of spreadsheet where the first Rdim columns of the data range will be used for labels.

These are specified as

```
Dim=integer
Rdim=integer
Cdim=integer
```

Note they do not all need to be specified Dim equals the sum of Cdim and Rdim. and if both Cdim and Rdim are omitted, the program assumes that Cdim = 1 and Rdim = Dim - 1.

The set up of the Rdim and Cdim parameters is much like the option statement associated with a display as discussed in the Improving Output via Report Writing chapter. Their use is illustrated below.

16.4.2.1.4 Data specification

Data items can be read from the spreadsheet in the form of set elements, set explanatory text, parameters and data for variables or equations. Such entries have both general and specific requirements. In general the commands are of the form

DataType=ItemName Rng=DataRange Dimensions SymbolOptions

where

DataType identifies the type of item and is one of the symbols: Par, Set, Dset, Equ, or

Var as discussed below.

Itemname identifies the name of the item in the GDX file. These should follow the

GAMS item naming rules as discussed in the Rules for Item Names, Element

Names and Explanatory Text chapter.

Rng=Datarange is an optional specification of the range where the item is to be placed or

withdrawn from following the practices above where if omitted is cell A1 of the

first sheet in the workbook.

Dimensions is an optional specification of item dimensions following the dimension

identification practices identified in the section just above.

SymbolOptions are optional and controls read or write specific options.

There are multiple forms of this command and each will be discussed separately.

16.4.2.1.4.1 Set data: Set= and Dset=

Sets may be addressed in two ways depending on the possibility of duplicate entries. The syntax is

```
Set =nameofset Rng=DataRange Dimensions Values=valueoptions SymbolOptions
Dset=nameofset Rng=DataRange Dimensions SymbolOptions
```

where

Set=

reads the set elements and optionally an associated set of element explanatory text or indicators. Duplicates will cause read errors. When writing the element name and the explanatory text is written if the range specification permits. Set also introduces an option values which indicates how any associated data should be interpreted.

Namely when valueoptions equal

Auto Based on the range, row and column dimensions for the set, the program

decides on the value type to be used. This is the default for Values.

NoData There is no data range for the set; all tuples will be included.

YN Only those tuples will be included that have a data cell that is not empty and

does not contain '0', 'N' or 'No'.

String All tuples will be included. The string in the data cell will be used as the

associated text for the tuple.

Furthermore when Auto is active then it takes different values depending on rdim and cdim, the form of the range and whether the range contains set elements and data or the data filed is blank.

If Rdim = 0 or Cdim = 0 and the range gives
The top left corner then Values=String
A block with no data then Values=Nodata
A block with data then Values=String

If Rdim > 0 and Cdim > 0 then Values=YN

Dset=

Reads a set of strings from a field in the spreadsheet and enters the unique ones into the set. Duplicate labels in the range specified do not generate an error message. Dset cannot be used to write to the spreadsheet.

A number of examples are appropriate here.

Loading rows of set elements

Loading columns of set elements

Loading set elements only if they have data or text

Writing set elements

Sets and explanatory text – use of Set

Loading by upper left hand corner

Loading sets from data tables

Loading sets from lists with duplicates

Dealing with a tuple

Execution time set reads

Execution time set writes

Loading the set into GAMS

Unloading the set from GAMS

Suppose I have a list of set elements that I wish to read in a spreadsheet such as the section below from **gdxxrwss.xls**.

	Α	В	С	D	Е
1	set I1 to re	ad as row v	vith set, i1a	with dset	
2	trains	cars	planes		
3					

Either of the following 2 statements read it and place it into a GDX file at compile time as in **Gdxxrwread.gms**

```
$call "Gdxxrw gdxxrwss.xls set=i1 Rng=a2:c2 cdim=1"
$call "Gdxxrw gdxxrwss.xls dset=i1a Rng=a2:c2 cdim=1"
```

On the other hand if the elements were listed in a column as in sheet1 of gdxxrwss.xls.

	Α	В
34	j1 with set	
35	truck	
36	ship	
37	rail	
38		

One can read this with either of the below (Gdxxrwread.gms)

```
$call "Gdxxrw gdxxrwss.xls set=j1 Rng=sheet1!a35:a37 rdim=1"
$call "Gdxxrw gdxxrwss.xls dset=j1a Rng=sheet1!a35:a37 rdim=1"
```

Suppose a spreadsheet contains a potential list of elements names and one only wishes those element names associated with nonzero data or yes such as the section below from **gdxxrwss.xls**.

	Α	В	С	D	Е
5	boats	watercraft	itwillskipm	what	
6	yes	1		no	
7					

One would read this with the statement **Gdxxrwread.gms**

```
$call "Gdxxrw gdxxrwss.xls set=i2 rng=sheet1!a5:d6 cdim=1 values=yn"
```

and the resultant i2 set will only have the elements boats and watercraft since the other two elements are associated with a blank or a no.

One can save set elements to a spreadsheet called **gdxxrwss.xls** in rows using the commands (**Gdxxrwwrite.gms**)

```
execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=i Rng=output2!a1 cdim=1 "
```

where use of SET generates an associated row of Y entries with explanatory text. DSET cannot be used.

Similarly one can save the set elements to a spreadsheet in columns using the commands (Gdxxrwwrite.gms)

```
execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=j Rng=output2!a5 rdim=1"
```

execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=i rng=output2!a16:d16 cdim=

execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=i Rng=output2!a15:c15 cdim=

where use of SET ordinarily generates an associated column or row with explanatory text unless the values parameter is defined

where the element and an ves no element indicator will occur.

Finally if the range only leaves room for element names then that is all that will be output as in the statement below.

DSET cannot be used.

Explanatory text is read using the command (Gdxxrwread.gms)

```
$call "Gdxxrw qdxxrwss.xls set=i3 Rnq=sheet1!a9:e10 cdim=1"
```

and a spreadsheet segment like the following from sheet1 of gdxxrwss.xls

	Α	В	С	D	Е	F
9	new york	chicago	boston	skipme	skipme2	
10	city1	city2	city3	No		
11						

where the resulting set and its explanatory text elements are

Element Explanatory text

new york city1 chicago city2

boston city3 skipme No skipme2 skipme2

Note here the skipme2 explanatory text is just the element name as it has a blank entry for the explanatory text.

Sets can be addressed just indicating the upper left hand corner as follows (Gdxxrwread.gms)

```
$call "Gdxxrw gdxxrwss.xls se=0 dset=i4 Rng=sheet1!a13 cdim=1"
$call "Gdxxrw gdxxrwss.xls se=0 set=i4a Rng=sheet1!a13 cdim=1"
$call "Gdxxrw gdxxrwss.xls se=0 set=i5 Rng=sheet1!a16 cdim=1"
```

This is best done with the <u>skipempty=0 or se=0 option</u> as otherwise Gdxxrw can read more of the sheet and cause errors.

One may wish to enter a data table and take the sets from it. Given a spreadsheet segment like the following from sheet1 of **gdxxrwss.xls**

	Α	В	С	D	Е
20		cleveland	chicago	dallas	
21	brussels	5000	6000	0	
22	san francis	2200	2000	1800	
23	boston	700	900	1500	
24					

one can take the set across the top with any of the following

```
$call "Gdxxrw gdxxrwss.xls set=i6 Rng=sheet1!b20:d20 cdim=1"
$call "Gdxxrw gdxxrwss.xls dset=i6a Rng=sheet1!b20:d20 cdim=1"
$call "Gdxxrw gdxxrwss.xls set=i6c Rng=sheet1!b20:d21 cdim=1"
```

One can also take a set vertically from Column A as follows (Gdxxrwread.gms)

```
$call "Gdxxrw gdxxrwss.xls dset=j4 Rng=sheet1!a21:a23 rdim=1"
```

One may wish to extract set elements from a spreadsheet where there is no unique list of elements that can be read but rather a list where the name is repeated. In the example below note that in rows 26 and 27 there are set elements names but they are duplicated (gdxxrwss.xls)

	Α	В	С	D	Е	F
26		brussels	brussels	san francis	san francis	CO
27		cleveland	chicago	cleveland	chicago	
28	ship	5000	6000	0	0	
29	truck	0	0	2200	2000	
30	rail	0	0	2200	2000	
31	barge	0	0	2800	2800	
32	_					

One can read this with DSET as follows (Gdxxrwread.gms)

```
$call "Gdxxrw gdxxrwss.xls dset=i7 Rng=sheet1!b26:e26 cdim=1"
```

```
$call "Gdxxrw gdxxrwss.xls dset=i8 Rng=sheet1!b27:e27 cdim=1"
```

One may wish to read or write a tuple. They can be read using SET (**Gdxxrwread.gms**) but DSET cannot be used.

```
$call "Gdxxrw gdxxrwss.xls set=i10 Rng=sheet1!b26:e27 cdim=2"
execute "Gdxxrw gdxxrwss.xls set=i10a Rng=sheet1!b26:e27 cdim=2"
```

and written as follows (Gdxxrwwrite.gms)

```
execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=ii Rng=output2!a10 rdim=2 "execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=ii Rng=output2!a20 cdim=2 "
```

where rdim causes the writing to be oriented in rows and cdim in columns. The written tuple would also be associated with an added row or column containing explanatory text.

All of the statements up to now have used \$Call which executes the Gdxxrw command at compilation time but some users may wish to load sets at execution time. This is limited to <u>subsets</u> that are <u>dynamic sets</u> and cannot be used in domains. To do this one simply uses the statements as above, but substitutes Execute in place of \$Call as follows (**Gdxxrwread.gms**) where instead of

```
$Call "Gdxxrw gdxxrwss.xls set=i9 Rng=sheet1!b20:c21 cdim=1"
```

one uses

```
Execute "Gdxxrw qdxxrwss.xls set=i9 Rnq=sheet1!b20:c21 cdim=1"
```

When loading sets it is often desirable to use \$Call and allows domain definitions. This is hardly ever desirable when unloading or writing to a spreadsheet. In such case one uses the Execute syntax as follows (**Gdxxrwwrite.gms**)

```
Execute "Gdxxrw gdxxrwss.xls set=i9 Rng=sheet1!b20:c21 cdim=1"
```

Getting a set from the spreadsheet into a GDX file is only half the battle. One must also use commands in GAMS to load the data as discussed in the chapter <u>Using GAMS Data Exchange or GDX Files</u>. At compile time this is done using (<u>Gdxxrwread.gms</u>)

```
set i1;
$call "Gdxxrw gdxxrwss.xls set=i1 Rng=sheet1!a2:c2 cdim=1"
$GDXin gdxxrwss.gdx
$load i1
```

where the set must be declared in a set statement then one can if needed create the GDX file using GDXRW, then one uses a Gdxin to identify the source and a Load to bring in the data.

At execution time one does the following (Gdxxrwread.gms)

```
set i9(i6a);
*set from data
execute "Gdxxrw gdxxrwss.xls set=i9 Rng=sheet1!b20:c21 cdim=1"
Execute load 'gdxxrwss' i9;
```

where the set must be declared as a subset in a set statement then one can if needed create the GDX file using execution time GDXRW, and an Execute_Load to bring in the data with an identification of the GDX source file name.

Getting a set to the spreadsheet from a GDX file is also only half the battle. One must also use commands in GAMS to place the data into the GDX file as discussed in the chapter <u>Using GAMS Data Exchange or GDX Files</u>. This should generally not be done at compile time so one should only use the execute command as follows following (**Gdxxrwwrite.gms**)

```
Execute_unload ' ' threedim,i,j,k,ii;
execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls set=i Rng=output2!a1 cdim=1 "
```

where the Execute_Unload tells what data to place in the GDX file and identifies the GDX source file name. The matching gdwxrw execution tells the name of the GDX file, the name of the spreadsheet and identifies the data to unload.

Notes:

- " Either the row or the column dimension (Rdim or Cdim) should be set to '1' to specify a row or column for the set.
- " One must be careful when using Gdxxrw as each time the command is executed the GDX file is erased and only has the current contents and thus should be written just before if reusing the name.

16.4.2.1.4.2 Parameter data: Par

When an item containing data along with identifying set elements is to be read or written one uses

Par=parametername Rng=DataRange Dimensions SymbolOptions

Examples:

Basic parameter writing is done using commands like (Gdxxrwwrite.gms)

```
execute_unload 'Gdxxrwwrite.gdx' twodim,threedim,i,j,k,ii;
execute "Gdxxrw Gdxxrwwrite.gdx o=gdxxrwss.xls par=twodim Rng=output!al"
```

which first creates the GDX file called GdxxrwWrite.gdx then uses the Gdxxrw program to save the parameter called TWODIM into the sheet called output starting at the upper left-hand corner A1 while drawing data from GdxxrwWrite. gdx and writing into the spreadsheet called GdxxrwSS.xls. The resultant spreadsheet segment in the output sheet is as follows

	Α	В	С	D	E
1		j1	j2	ј3	
2	i1	101	102	103	
3	i2	201	202	203 303	
4	i3	301	302	303	
5					

Parameters can be read the using essentially the same command with the name of the source spreadsheet appearing after Gdxxrw as follows (Gdxxrwread.gms)

\$call "Gdxxrw gdxxrwss.xls par=distance Rng=sheet1!a20:d23 rdim=1 cdim=1"
\$GDXin gdxxrwss.gdx

```
$load distance
execute "Gdxxrw gdxxrwss.xls par=distance2 Rng=sheet1!a20:d23"
execute load 'gdxxrwss.gdx' distance2
```

Notes:

- " When writing to a GDX file and moving the data on to a spreadsheet, one should use the GAMS Execute_Unload and Execute commands to ensure that the current parameter data present at the time the Execute_Unload is saved in the GDX file.
- " One needs to watch out for file names and paths with spaces in them as discussed above.
- " Use of \$Call would write out the data values at compile time not after calculations.
- " One must use Execute for the Gdxxrw command whenever an Execute_Unload is used. Otherwise the program will use the last version of the GDX file written by a compile time \$Call or a pre-existing GDX file in existence before the program ran. The GDX file created any Execute_Unload commands immediately before a \$Call would not be used as all \$ conditions are resolved at compile time then at the later execution time all Execute_Unload and Execute statements are resolved.
- " GAMS chooses the row and column ordering as well as the way that table is arrayed in the spreadsheet. Users may contain additional control of the orders using the merge option as discussed below and additional control over the table layout using the CDIM and RDIM options as illustrated next.

By default Gdxxrw will choose a layout for multidimensional items that users may wish to change. Namely

- " the last index position is included in a column and all other index positions are included in rows.
- " Thus with a ten dimensional item, each spreadsheet row would depict one combination of the set elements within the first nine index positions and each column would represent an element of the last index position.

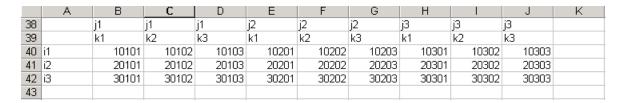
The layout may be altered using a combination of the CDIM and RDIM parameters. In particular suppose I have an item x(i,j,k) and wish to place it in or read it from a spreadsheet in varying layouts as follows (**Gdxxrwwrite.gms**)

```
execute "Gdxxrw gdxxrwss.gdx par=threedim Rng=output!a1 cdim=3 rdim=0" execute "Gdxxrw gdxxrwss.gdx par=threedim Rng=output!a8 cdim=2 rdim=1" execute "Gdxxrw gdxxrwss.gdx par=threedim Rng=output!a15 cdim=1 rdim=2" execute "Gdxxrw gdxxrwss.gdx par=threedim Rng=output!a30 cdim=0 rdim=3"
```

where the first creates a row vector of numbers with all indices varied in the columns as in the output page of the spreadsheet **gdxxrwss.xls**

	Α	В	С	D	Е	F	G	Н
30	i1							
31	j1	j1	j1	j2	j2	j2	j3	j3
32	k1	k2	k3	k1	k2	k3	k1	k2
33	10101	10102	10103	10201	10202	10203	10301	10302
34								

the second a matrix with one index in the rows and two in the columns as follows



and the last a column vector with many rows.

	А	В	С	D	Е
60	i1	j1	k1	10101	
61	i1	j1	k2	10102	
62	i1	j1	k3	10103	
63	i1	j2	k1	10201	
64	i1	j2	k2	10202	
65	i1	j2	k3	10203	
66	i1	j3	k1	10301	
67	i1	j3	k2	10302	
68	i1	j3	k3	10303	
69	i2	j1	k1	20101	
70	i2	j1	k2	20102	
71	i2	j1	k3	20103	
72	i2	j2	k1	20201	
73	i2	j2	k2	20202	
74	i2	j2	k3	20203	
75	i2	j3	k1	20301	
76	i2	j3	k2	20302	
77	i2	j3	k3	20303	
78	i3	j1	k1	30101	
79	i3	j1	k2	30102	

Reading data from the spreadsheet entails essentially the same commands. For example, in **Gdxxrwread.gms** the following lines appear which specify data layout

\$call "Gdxxrw gdxxrwss.xls par=distance Rng=sheet1!a20:d23 rdim=1 cdim=1"
execute "Gdxxrw gdxxrwss.xls par=distance2 Rng=sheet1!a20:d23"
\$call "Gdxxrw gdxxrwss.xls par=modedistance Rng=sheet1!a26:e31 rdim=1 cdim=2"
\$call "Gdxxrw gdxxrwss.xls par=modedistance2 Rng=sheet1!a52:e56 rdim=2 cdim=1"

where the second line uses a default rdim=1 cdim=1. One may also use DIM as below

\$call "Gdxxrw gdxxrwss.xls par=distance Rng=sheet1!a20:d23 dim=2 cdim=1"
execute "Gdxxrw gdxxrwss.xls par=distance2 Rng=sheet1!a20:d23 dim=2"
\$call "Gdxxrw gdxxrwss.xls par=modedistance Rng=sheet1!a26:e31 rdim=1 dim=3"
\$call "Gdxxrw gdxxrwss.xls par=modedistance2 Rng=sheet1!a52:e56 dim=3 cdim=1"

Notes:

- " When writing to a spreadsheet, special values such as Eps, NA and Inf will be written but this can be changed as discussed <u>below</u>. When reading data from a spreadsheet, the ASCII strings for these special character stings will be used to write corresponding special values to the GDX file.
- " Cells that are empty or zero will not be written to the GDX file.

The ordering of the set elements within the resultant spreadsheet or within GAMS are controlled by the GAMS element ordering rules and the unique element list as discussed in the Rules for Item Capitalization and Ordering

chapter. But this may be controlled using merge as discussed below.

16.4.2.1.4.3 Variable and equation data: Equ and Var

When data associated with variables or equations are to be read or written one may use

```
Equ=equationname.attribute Rng=DataRange Dimensions SymbolOptions Var=variablename.attribute Rng=DataRange Dimensions SymbolOptions
```

but these only work for going to the spreadsheet at the moment and one should pass such items through parameters.

Notes:

- " When writing an attribute of a variable or equation can be addressed using the attribute names .L, .M, .Lo , . Up .Prior and .Scale
- " The attribute names are not case sensitive.
- Today attributes of variables cannot be read from a spreadsheet and included in the GDX file. Rather one must bring the item into GAMS as a parameter and use a replacement statement. A revision is planned in the near future to allow this.
- " Today one can only unload a whole variable into a GDX file then save selected attributes. A revision is planned in the near future to allow this.

16.4.2.1.5 Special options for reading from a spreadsheet: Skipempty= and Se=

Spreadsheet files may contain blank rows or columns. The skipempty command controls the way blank rows or columns are handled and causes Gdxxrw to either stop when a blank row or column is encountered or skip over that. This is done using the syntax

```
SkipEmpty=integer
or
SE=integer
```

which must precede any par, set etc statements that will be affected by it

where

The integer value tells the number of maximum number of blank rows or columns that may be contained within a block of data and that integer value is one less that the number of blank rows or columns that if found will signal the end of the data block.

Allowable values are 0 to N, and the default is 1.

A value of 0 causes Gdxxrw to stop loading data when an empty row or column is encountered.

A value of 1 causes GDXXRW to skip over incidences of one blank row or column but terminate the read if 2 or more adjacent blank rows or columns are found.

When a the range is specified only in terms of the upper left corner (a single cell), and skip empty is set to zero an empty row or column will always indicate the end of the row or column range.

Examples:

Suppose I have a spreadsheet table that has blank entries in it like the skipempty sheet of the workbook **gdxxrwss**.

<u>xls</u>

	Α	В	С	D	E	F	G
1							
2			ship	truck		rail	
3	brussels	cleveland	5000	0		0	
4	brussels	chicago	6000	0		0	
5	san francis	cleveland	0	2200		2200	
6							
7	san francis	chicago	0	2000		2000	
8							

and I read it using the default setting (gdxxrwskipempty.gms)

\$call "Gdxxrw gdxxrwss.xls o=GDXse.gdx par=moded4 Rng=skipempty!a2:g69"
or
\$call "Gdxxrw gdxxrwss.xls se=1 o=GDXse.gdx par=moded4 Rng=skipempty!a2:g69"

then after loading into GAMS the data become

		ship	truck	rail
brussels brussels	.cleveland	5000.000 6000.000		
	co.cleveland	0000.000	2200.000	2200.000
san francis	co.chicago		2000.000	2000.000

On the other hand if I read it with skipempty set to zero

\$call "Gdxxrw gdxxrwss.xls se=0 o=GDXse.gdx par=moded3 Rng=skipempty!a2:g69 rdi

the blanks terminate the read not reading the rail column and the san francisco.chicago row and the result is

		ship	truck
brussels	.cleveland	5000.000	
brussels	.chicago	6000.000	
san francis		2200.000	

Note:

" The skipempty parameter must appear before any parameter statements that use it and will persist for the rest of the statements in a command unless it is set to another value.

16.4.2.1.6 Special options for writing to a spreadsheet

When the input file has an extension '.gdx' then Gdxxrw will read data from a GDX file and in turn will write data to a '.xls' file interacting with Excel. In such the merge and clear command line parameters along with consideration of workbook open status are important.

16.4.2.1.6.1 Is the workbook open or shared?

When one wishes to write to a workbook a question arises as to whether that workbook can be open and how the workbook will look afterward if it was. Several comments are in order.

- " A workbook cannot in general be open unless you have made special provisions with an error signaled indicating a file sharing conflict will arise when the target file is open in Excel.
- To avoid this the sharing conflict error the user must either close the file or indicate that the spreadsheet is a shared Excel workbook in using the Excel Tools Share Workbook dialogue.
- In an open shared workbook the contents are not updated until you have done a file save in Excel.
- " Writing to a shared workbook can be painfully slow.
- " In general it is best to close the workbook.

16.4.2.1.6.2 Merge

When writing to a spreadsheet one can control data handling and set matching using the Merge command line parameter. When 'Merge' is active the only data that will be written to the spreadsheet are those data for which the set element names match row and column labels that are in the spreadsheet already. Also under Merge spreadsheet cells for which there is no matching row/column pair will not be changed. Also element ordering is explicitly specified overriding the default that would occur as controlled by the GAMS element ordering rules and the unique element list as discussed in the Rules for Item Capitalization and Ordering chapter.

Example:

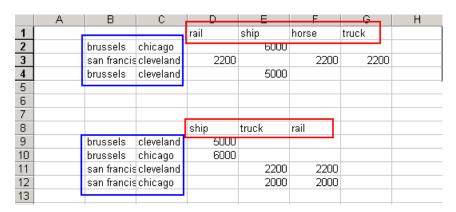
Suppose I have a range in a spreadsheet that appears as in the sheet2 page of the workbook **gdxxrwss.xls** with exactly the same contents in the range i1:n4.

	А	В	С	D	E	F	G	Н
1				rail	ship	horse	truck	
2		brussels	chicago					
3		san francis	cleveland			2200		
4		brussels	cleveland					
5								

and use the commands (gdxxrwskipempty.gms)

\$call"Gdxxrw GDXse.gdx o=gdxxrwss.xls par=moded4 Rng=sheet2!b1:g4 rdim=2 cdim= \$call "Gdxxrw GDXse.gdx o=gdxxrwss.xls par=moded4 Rng=sheet2!b8 rdim=2 cdim=1"

then the resultant spreadsheet looks like



where the portion in rows b8-f12 is what happens without the merge and the part in rows 1-4 is what happened with it. Note that the column and row orders vary and the san francisco chicago row is missing since it is not mentioned

in the labels before the merge operation and the horse column is present with it's data left alone.

Notes:

- " Using the merge option will force the data to be presented in the order in which the row and column labels are entered.
- " GDX file contents that do not have matching row/column pair of named elements in the spreadsheet will be overlooked.
- " A write under a merge option addressing a blank area of a spreadsheet will always be blank as there will not be matching set elements.
- " The matching of labels is not case sensitive.
- **Warning**: The Merge option will clear the Excel formulas in the rectangle used, even if the cells do not have matching row / column headings in the GDX file. Cells containing strings or numbers are not affected.

16.4.2.1.6.3 Clear

When writing to a spreadsheet one can also use the Clear option to control data handling and set matching. When 'Clear' is active the only data that will be written to the spreadsheet are those data for which the set element names match row and column labels that are in the spreadsheet already but all data and formulas in the target range will be removed. Element ordering is explicitly specified overriding the default that would occur as controlled by the GAMS element ordering rules and the unique element list as discussed in the Rules for Item Capitalization and Ordering chapter.

Example:

Suppose I have a range in a spreadsheet just like that in the spreadsheet above for the merge example gdxxrwss.xls in the range i1:n4.

		J	K	L	M	N
1			rail	ship	horse	truck
2	brussels	chicago				
3	san francis	cleveland			2200	
4	brussels	cleveland				
5						

and use the commands (gdxxrwskipempty.gms)

\$call"Gdxxrw GDXse.gdx o=gdxxrwss.xls par=moded4 Rng=sheet2!i1 rdim=2 cdim=1 c

then the result is

		J	K	L	M	N	0
1			rail	ship	horse	truck	
2	brussels	chicago		6000			
3	san francis	cleveland	2200			2200	
4	brussels	cleveland		5000			
5							

which shows results similar to those under merge but the old data in the column labeled horse has been removed.

Notes:

- " Using the clear option will force the data to be presented in the order in which the row and column labels are entered.
- " GDX file contents that do not have matching row/column pair of named elements in the spreadsheet will be

overlooked.

- " A write under a clear option addressing a blank area of a spreadsheet will always be blank as there will not be matching set elements.
- " The matching of labels is not case sensitive.
- " Warning: The Clear option will clear all Excel formulas and values in the rectangle used, even if the cells do not have matching row / column headings in the GDX file.

16.4.2.1.6.4 Special value and zero cell writing options

A number of options can be used to alter the writing of special (INF, NA, EPS, UNDF) or zero values. Each of these must appear before Par, Set etc statements that are affected by the settings.

Epsout
Naout
Minfout
Pinfout
Undfout
Zeroout
Squeeze
Resetout

The parameter Epsout specifies the string to write to the spreadsheet when GAMS data to be written contains a value that would have been output as EPS (a number close to zero as set by the solver or subsequent calculations). The syntax is

```
EpsOut = String
```

where String gives the character string to use in place of values that GAMS would report as EPS. By default this is 'Eps'.

The parameter Naout specifies the string to write to the spreadsheet when data to be written contains a value that would have been output as NA (a number GAMS considers to be 'Not Available'). The syntax is

```
NaOut = String
```

By default this is 'NA'.

The parameter Minfout specifies the string to write to the spreadsheet when data to be written contains a value that would have been output as –INF (a value of negative infinity which generally is a lower bound on an unrestricted or non positive variable). The syntax is

```
MinfOut = String
```

By default this is '-Inf'.

The parameter Pinfout specifies the string to write to the spreadsheet when data to be written contains a value that would have been output as +INF (a value of positive infinity which generally is an upper bound

on an unrestricted or non negative variable). The syntax is

```
PinfOut = String
```

By default this is '+Inf'.

The parameter Undfout specifies the string to write to the spreadsheet when data to be written contains a value that would have been output as Undf (a number GAMS could not calculate which it marked as 'Undefined'). The syntax is

```
UndfOut = String
```

By default this is 'Undf'.

The parameter ZEROOUT specifies the string to write to the spreadsheet when a variable or equation attribute is to be written that contains a value of zero. The syntax is

```
ZeroOut = String
```

By default this is '0'.

The SQUEEZE option tells Gdxxrw how to handle the writing of zero or default entries for attributes of variables and equations. A value for the field that is the default value for that variable or equation attribute will not be written to the spreadsheet. For example, the default for .L (Level value) is 0.0, and therefore zero will not be written to the spreadsheet. When I set SQ=0, all values will be written to the spreadsheet. The syntax is

```
Squeeze = integer
```

where Integer gives a zero or a one. The default value is one.

The RESETOUT option tells Gdxxrw to reset all the special value indicators. The syntax is

Resetout

16.4.2.2 Options for reading in command line parameters

The command line parameter input to Gdxxrw identifying where to put what can be quite long and impractical for inclusion on a command line. One also can stack multiple Gdxxrw actions into one job. Two options exist for this. One can place specify Gdxxrw options in a text file or a spreadsheet.

16.4.2.2.1 Command line parameters in a file

Command line parameters can be placed in a text file then read. This is indicated by including an entry in the program invocation that contains an @ followed by the name of the parameter file of instructions to read.

Example:

Suppose I wish to enter many of the Gdxxrw commands in the gdxxrwread.gms example into a file and execute all the commands with one execution of Gdxxrw. I can do this using a parameter file gdxxrwparam.txt and the GAMS code in the example Gdxxrwread3.gms as follows

```
$call 'gdxxrw gdxxrwss.xls o=gdxall.gdx @gdxxrwparam.txt'
```

where the parameter file **gdxxrwparam.txt** is

se=0				
set=i1	Rng=sheet1!a2:c2	cdim=1		
dset=i1a	Rng=sheet1!a2:c2	cdim=1		
set=i3	Rng=sheet1!a9:e10	cdim=1		
dset=i4	Rng=sheet1!a13	cdim=1		
se=0				
set=i4a	Rng=sheet1!a13	cdim=1		dim=1
se=0				
set=i5	Rng=sheet1!a16	cdim=1		
set=i6	Rng=sheet1!b20:d20	cdim=1		
dset=i6a	Rng=sheet1!b20:d20	cdim=1		
dset=i6c	Rng=sheet1!b20:d21	cdim=1		
dset=i7	Rng=sheet1!b26:e26	cdim=1		
dset=i8	Rng=sheet1!b27:e27	cdim=1		
set=i9	Rng=sheet1!b20:c21	cdim=1		
set=i10	Rng=sheet1!b26:e27	cdim=2		
set=i10a	Rng=sheet1!b26:e27	cdim=2		
set=j1	Rng=sheet1!a35:a37	cdim=0	rdim=1	
dset=j1a	Rng=sheet1!a35:a37	cdim=0	rdim=1	
set=j2	Rng=sheet1!a40:b43	cdim=0	rdim=1	
set=j3	Rng=sheet1!a46:b50	cdim=0	rdim=1	
dset=j4	Rng=sheet1!a21:a23	cdim=0	rdim=1	
dset=j5	Rng=sheet1!a53:a56	cdim=0	rdim=1	
dset=j6	Rng=sheet1!b53:b56	cdim=0	rdim=1	
par=distance	Rng=sheet1!a20:d23	cdim=1	rdim=1	
par=distance2	Rng=sheet1!a20:d23			
par=modedistance	Rng=sheet1!a26:e31	cdim=2	rdim=1	
par=modedistance2	Rng=sheet1!a52:e56	cdim=1	rdim=2	
par=modedistance3	Rng=skipempty!a2:g69	cdim=1	rdim=2	
par=modedistance4	Rng=skipempty!a2:g69	cdim=1	rdim=2	

that will control the Gdxxrw actions.

Notes:

- " A parameter file can contain multiple lines to increase readability.
- " When reading parameters from a text file, lines starting with an asterisk (*) will be ignored and act as a comment.
- A put file can be used to write a parameter file can also be written during the execution of a GAMS model where one must use a Putclose as discussed in the Output using Put Commands chapter in the option file

section or as implemented in Xlexport.gms and the subsequent Gdxxrw commands must use Execute so the put file is written before it is to be read (This will not happen with \$Call).

16.4.2.2.2 Parameters in a spreadsheet

Command line parameters can be placed in a range of a spreadsheet then read. This is indicated by including the use of the Index command line parameter

Index = ExcelRange

Example:

Suppose I wish to integrate all the features of the gdxxrwread.gms example into an index area of a spreadsheet. I can do this using the myindex sheet of the gdxxrwread2.gms as follows

\$call gdxxrw gdxxrwss.xls o=gdxall.gdx index=myindex!a1

where the myindex sheet looks like

	Α	В	C	D	E	F	G	Н
1				rdim	cdim	dim		
2	set	i1	sheet1!a2:c2		1			
3	dset	i1a	sheet1!a2:c2		1			
4	set	i3	sheet1!a9:e10		1			
5	dset	i4	sheet1!a13		1			
6							se=0	
7	set	i4a	sheet1!a13		1	1		
8	set	i5	sheet1!a16		1			
9							se=1	
10	set	i6	sheet1!b20:d20		1			
11	dset	i6a	sheet1!b20:d20		1			
12	dset	i6c	sheet1!b20:d21		1			
13	dset	i7	sheet1!b26:e26		1			
14	dset	i8	sheet1!b27:e27		1			
15	set	i9	sheet1!b20:c21		1			
16	set	i10	sheet1!b26:e27		2			
17	set	i10a	sheet1!b26:e27		2			
18	set	j1	sheet1!a35:a37	1	0			
19	dset	j1a	sheet1!a35:a37	1	0			
20	set	j2	sheet1!a40:b43	1	0			
21	set	j3	sheet1!a46:b50	1	0			
22	dset	j4	sheet1!a21:a23	1	0			
23	dset	j5	sheet1!a53:a56	1	0			
24	dset	j6	sheet1!b53:b56	1	0			
25	par	distance	sheet1!a20:d23	1	1			
26	par	modedistance	sheet1!a26:e31	1	2			
27	par	modedistance2	sheet1!a52:e56	2	1			
28							se=0	
29	par	modedistance3	skipempty!a2:g69	2	1			
30	par	modedistance4	skipempty!a2:g69	2	1			
31								

Notes:

- " The parameters are read using the specified range, and treated as if they appeared directly on the command line.
- " In the spreadsheet the first three columns of the range have a fixed interpretation: DataType (Par, Set,

Dset, Equ, or Var), Item name identifier and spreadsheet data range. The fourth and following columns can be used for additional parameters like dim, rdim, cdim, merge, clear and skipempty. The column header contains the keyword when necessary, and the Cell content is used as the option value.

- " When an entry appears in a column without a heading then it is directly copied into the Gdxxrw parameter file. Thus in the example the items in column G are directly copied into the file.
- " Rows do not have to have entries in the first three columns if one just wants to enter persistent options such as skipempty or some of the special character string redefinitions.

Another Example:

The GAMS program **gdxxrwwrite2.gms** employs the use of an index area in a workbook in writing. Namely in the writeindex sheet of **gdxxrwss.xls** I have

	Α	В	С	D E		F	G
1							
2				rdim	cdim		
3	par	moded4	sheet2!b1:f4	2	1	merge	
4	par	moded4	sheet2!b8	2	1		
5	par	moded4	sheet2!i1	2	1	clear	
6							

which is addressed by the command

\$call "gdxxrw i=gdxse.gdx o=gdxxrwss.xls index=writeindex!a2"

and shows how the merge and clear commands are entered.

16.4.2.3 Other Options

Options exist for the control of type of output generated by Gdxxrw and the actions that occur in the spreadsheet when Gdxxrw runs.

16.4.2.3.1 Tracing Options

There are two options controlling the tracing output that can be created by Gdxxrw. According to the GAMS document the options are as follows.

16.4.2.3.1.1 Log and Logappend

Specifies the filename of the file to which Gdxxrw write information about its performance. When omitted, this information will be written to the computer standard output location (usually the screen). When using Gdxxrw in a GAMS model that is executed from the IDE, the output will be written to the IDE process window. Using LogAppend will cause the information to be appended to the end of the named file, while Log will overwrite the file. The syntax is

```
Log = FileName
LogAppend = FileName
```

where the filename must be valid on the computer and by default will be placed in the working directory.

16.4.2.3.1.2 Trace

Controls the amount of amount of information on Gdxxrw performance written to the log file or process window. Naturally error messages always are copied to the log file. The syntax is

```
Trace = integer
```

where the eligible integer values and the effect on Gdxxrw output are

- 0 Minimal Gdxxrw information is included in the output (Not even indications of errors).
- 1 Message appears telling about each Gdxxrw call indicating input file, output file and execution time (the default).
- 2 Message appears giving the level 1 output plus workbook name, and ranges worked with.
- 3 Message appears giving the level 2 output plus cell addresses, and numerical or string values for every item worked with.

The default value is 1.

16.4.2.3.2 Workbook performance options

There are two options controlling what happens in a workbook when Gdxxrw activates it. According to the GAMS document the options are as follows.

Updlinks

RunMacros

16.4.2.3.2.1 Updlinks

Specifies how links in a spreadsheet should be updated and is specified using

```
UpdLinks = integer
```

where the eligible integer values and the effect on spreadsheet actions are

- O Doesn't update any references (the default)
- 1 Updates external references but not remote references
- 2 Updates remote references but not external references
- 3 Updates both remote and external references

16.4.2.3.2.2 RunMacros

Controls the execution of automatic macros when the spreadsheet is opened and closed during the Gdxxrw operations. The macros involved are the 'Auto_open' and the 'Auto_close' macros. This is specified using

```
RunMacros = integer
```

where the eligible integer values and the effect on spreadsheet actions are

- O Doesn't execute any macros (default)
- 1 Executes Auto_open macro
- 2 Executes Auto_close macro
- 3 Executes Auto_open and Auto_close macro

16.4.2.3.3 Other GDXXRW Options

A number of other options are available in GDXXRW including

- RWAIT parameter that specifies a delay when opening Excel to avoid not ready problems
- A CheckDate option that will only regenerate output only if the input is more recent than output file
- Password that couses GAMS to pass a password when opening a protected Excel file

These and a few others are explained in http://www.gams.com/dd/docs/tools/gdxutils.pdf.

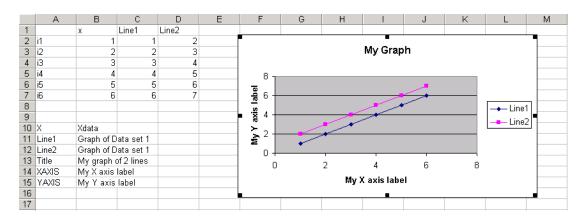
16.4.2.4 Debugging Gdxxrw instructions

Just like anywhere else users will make mistakes in specifying Gdxxrw input. Such mistakes cause error messages in the log file or process window. Several procedures are appropriate when debugging a set of instructions

- " When a new Gdxxrw is being set up users should use a trace value of 2 and then examine the log file or process window contents to make sure proper actions are being pursued.
- " Start simple just getting one or two objects, not all that might be desired and work your way up.
- Note that when Gdxxrw encounters errors and is reading it does not generate a proper GDX file and subsequent procedures using that file may encounter errors.
- Be careful in only specifying upper left-hand corners of ranges
 - ¶ When reading always use this with a setting of skipempty=0.
 - When writing recognize the program will clear the entire sheet to the right and below the corner.

16.4.3 Spreadsheet graphics

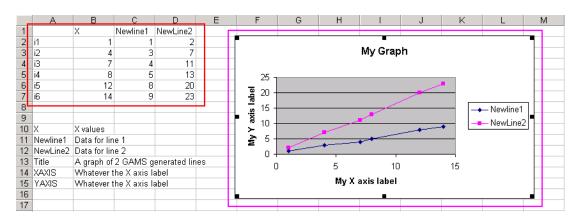
May users of procedures such as Gnuplot and Gnupltxy find themselves wanting more control over the graphics such as provided by Excel among other packages. One can use the Gdxxrw procedure to gain access to such graphics. In particular, one can set up a graph in Excel then use Gdxxrw to place new data in the spreadsheet in the area graphed and whenever the spreadsheet is subsequently opened the new and improved graph will be ready. Let me illustrate this using a new sheet called mygraph in our **gdxxrwss.xls**. Here I prepare a graph that uses the data in b2-d7 for the lines and the labels in a11 and a12 to describe those lines. I would have also liked to use the labels in a13-a15 to name the graph and label it's axes but could not figure a strategy to do this with Excel commands or a simple macro.



In turn I go into a GAMS program in this case <u>graphss.gms</u> and put in GDX file creation and Gdxxrw commands

```
set allels /X
                             X values
            Newline1
                             Data for line 1
                             Data for line 2
            NewLine2
                             A graph of 2 GAMS generated lines
            Title
            XAXIS
                             Whatever the X axis label
                             Whatever the X axis label /
            YAXIS
    points /i1*i6/;
table mydata(points,allels) data to graph
                                    NewLine2
                   NewLine1
          x
i1
          1
                      1
i2
                      3
          4
          7
                      4
i3
i4
                      5
          8
i5
          12
                      8
                      9
i6
          14
mydata(points,"Newline2")=mydata(points,"x")+mydata(points,"Newline1");
execute_unload 'tograph.gdx' allels, mydata;
execute 'gdxxrw tograph.gdx trace=3 o=gdxxrwss.xls par=mydata Rng=mygraph!a1:d7',
execute 'gdxxrw tograph.gdx trace=3 o=gdxxrwss.xls set=allels Rng=mygraph!a10 rd:
```

where the Gdxxrw commands save the data to be graphed into the cells a1:d7 and a set using SET where I placed potential titles as explanatory text in cells a10 and below. In turn when I open the spreadsheet and the mygraph sheet as reproduced below where I find the data, legend and lines graphed have been derived from GAMS.



16.4.4 Interactively including results

Many users desire to be able to execute another program during a GAMS job using some of the numbers resident in GAMS at that time then include the results in GAMS and continue onward. Unfortunately, GAMS has not yet released general interface routines for the GDX file usage from other programs so one needs to use the existing spreadsheet or GAMS mechanisms. One also can use an external program for constraint definition as discussed below.

16.4.4.1 Interactive calculations in a spreadsheet

The ability to use Gdxxrw to interact with a spreadsheet at execution time means that it is possible to have the spreadsheet do some things with data generated by GAMS and pass back the results interactively during a model run. In addition, there are certain processes that can be used in the spreadsheet that GAMS does not now contain. One such process is regression function estimation. Suppose a modeler wished estimate response functions across a group of scenarios run in a GAMS model. This can be done by interactively passing information to the spreadsheet, which in turn does the regression then collecting back the regression results. This can be done using a set of Gdxxrw, Execute Unload and Execute Load commands.

Example:

Suppose I have set up a portfolio selection problem and solved it under alternative risk aversion parameters. Now I wish to estimate response functions for the individual stocks and the mean income as a function of the risk aversion parameter. This is done in the following GAMS code (spreadinteract.gms)

```
set funstoestimate(*);
funstoestimate("mean")=yes;
funstoestimate(stock)=yes;
set regpar /intercept,rap,rapsquare,rapcube,rapfour,rsquare/;
set regres /coef,stderr/
set rsqp /r2/
parameter rsq(rsqp);
PARAMETER estimatedata(RAPS,*) data to estimate regression over
PARAMETER regestimate(Regres, regpar) RESULTS FROM MODEL RUNS WITH VARYING RAP
PARAMETER regestimates(*, Regres, regpar) RESULTS FROM MODEL RUNS WITH VARYING RAP
loop(funstoestimate,
    estimatedata(raps,funstoestimate)=output(funstoestimate,raps);
    estimatedata(raps,'Intercept')=1;
    estimatedata(raps,'rap')=output('rap',raps);
    estimatedata(raps,'rapsquare')=output('rap',raps)**2;
    estimatedata(raps,'rapcube')=output('rap',raps)**3;
    estimatedata(raps,'rapfour')=output('rap',raps)**4;
    execute_unload 'regdata.gdx',estimatedata;
    execute 'gdxxrw regdata.gdx o=gdxxrwss.xls par=estimatedata Rng=regdata!a1';
    execute 'gdxxrw gdxxrwss.xls o=regdata.gdx par=regestimate Rng=regress!a1:f3
                                               par=rsq Rng=regress!a4:b4 rdim=1'
    execute_load 'regdata.gdx',regestimate,rsq;
   regestimates(funstoestimate,Regres,regpar)=regestimate(Regres,regpar);
   regestimates(funstoestimate,'coef','rsquare')=rsq('r2');
    estimatedata(raps,funstoestimate)=0;
);
option regestimates: 4:2:1; display regestimates;
```

where the portion in

- Red is running the GAMS model repeatedly for different risk aversion parameters.
- Blue is setting up the functions to estimate and the sets of information to pass back and forth and setting up the data to estimate a fourth order polynomial for the particular function to be estimated (as controlled by the loop on funstoestimate).
- " Orange is unloading that data first to the regdata.gdx file.
- " Purple places it into the spreadsheet <u>gdxxrwss.xls</u> on the regdata sheet that will automatically compute the regression results after the data are entered.
- Brown is loading the regression results from the spreadsheet into regress.gdx
- Pink takes the data from regdata.gdx file loading it into the GAMS program.

The spreadsheet **gdxxrwss.xls** sheets are

" regdata where the dependent variable goes into column b and the independent variables including an intercept goes into columns C-G as generated by the Gdxxrw command

execute 'qdxxrw regdata.qdx o=qdxxrwss.xls par=estimatedata Rnq=regdata!a

	Α	В	С	D	Е	F	G	Н	I	J
1		BUYSTOCK4	intercept	rap	rapsquare	rapcube	rapfour			
2	R0		1							
3	R1		1	0.00025	6.25E-08	1.5625E-11	3.90625E-15			
4	R2		1	0.0005	2.5E-07	1.25E-10	6.25E-14			
5	R3		1	0.00075	5.63E-07	4.2188E-10	3.16406E-13			
6	R4		1	0.001	0.000001	1E-09	1E-12			
7	R5		1	0.0015	2.25E-06	3.375E-09	5.0625E-12			
8	R6		1	0.002	0.000004	8E-09	1.6E-11			
9	R7		1	0.003	0.000009	2.7E-08	8.1E-11			
10	R8		1	0.005	0.000025	1.25E-07	6.25E-10			
11	R9		1	0.01	0.0001	0.000001	0.00000001			
12	R10		1	0.011	0.000121	1.331E-06	1.4641E-08			
13	R11		1	0.0125	0.000156	1.9531E-06	2.44141E-08			
14	R12		1	0.015	0.000225	3.375E-06	5.0625E-08			
15	R13		1	0.025	0.000625	1.5625E-05	3.90625E-07			
16	R14	4.168303369	1	0.05	0.0025	0.000125	6.25E-06			
17	R15	6.828684873	1	0.1	0.01	0.001	0.0001			
18	R16	8.602272542	1	0.3	0.09	0.027	0.0081			
19	R17	8.956990091	1	0.5	0.25	0.125	0.0625			
20	R18	9.223028224	1	1	1	1	1			
21	R19	4.295667551	1	2.5	6.25	15.625	39.0625			
22	R20	2.147833776	1	5	25	125	625			
23	R21	1.073916888	1	10	100	1000	10000			
24	R22	0.715944592	1	15	225	3375	50625			
25	R23	0.536958444	1	20	400	8000	160000			
26	R24	0.268479222	1	40	1600	64000	2560000			
27	R25	0.134239611	1	80	6400	512000	40960000			
28										
29										
30										
31										
22	N N CL	eet1 / output2 / v	:	i		haaso / aki			\	<i>(</i>

" the regress one where the data are copied into cells L3:Q28 from the regdata sheet and the Excel function

```
=+LINEST(L3:L28,M3:Q28,FALSE,TRUE)
```

is used to perform the regression and place the results in the range b2:h6 with the labeling manually entered in row 1 and column A so it corresponds with the GAMS names.

	А	В	С	D	Е	F	G	Н	I
1		rapfour	rapcube	rapsquare	rap	intercept			
2	coef	-1.7436E-05	0.002358	-0.087382	0.804187	1.79437	0	#N/A	
3	stderr	1.50329E-05	0.002007	0.073578	0.734397	0.761572	#N/A	#N/A	
4	r2	0.091772381	3.245952	#N/A	#N/A	#N/A	#N/A	#N/A	
5		0.424391409	21	#N/A	#N/A	#N/A	#N/A	#N/A	
6		22.35737744	221.2603	#N/A	#N/A	#N/A	#N/A	#N/A	
7									
14	I ▶ N She	et1 / output2 /	writeindex /	(myindex /	mygraph /	Sheet2 / ski	ipempty /οι	utput 🔏 solut	ion \regress /

In turn these data are loaded into a GDX file and on to GAMS using (note the Gdxxrw line below cannot be split into 2 lines when used but is here for readability)

Finally the result is

	119 PARAMETER	regestimates	RESULTS	FROM MODI	L RUNS	WITH	VARYING RAP
--	---------------	--------------	---------	-----------	--------	------	-------------

		intercept	rap	rapsquare	rapcube	rapfour
mean	.coef	133.7605	-27.6837	1.8079	-0.0414	0.0003
mean	.stderr	2.3321	2.2489	0.2253	0.0061	4.603474E-5
BUYSTOC	K1.coef	1.2887	0.1672	-0.0239	0.0007	-5.13349E-6
BUYSTOC	K1.stderr	0.4190	0.4041	0.0405	0.0011	8.270827E-6
BUYSTOC	K2.coef	8.0474	-1.9637	0.1369	-0.0032	2.252415E-5
BUYSTOC	K2.stderr	0.9416	0.9080	0.0910	0.0025	1.858634E-5
BUYSTOC	K3.coef	6.7634	-2.1940	0.1670	-0.0041	2.885521E-5
BUYSTOC	K3.stderr	1.2139	1.1706	0.1173	0.0032	2.396214E-5
BUYSTOC	K4.coef	1.7944	0.8042	-0.0874	0.0024	-1.74360E-5
BUYSTOC	K4.stderr	0.7616	0.7344	0.0736	0.0020	1.503290E-5

where the spreadsheet was used to do 5 regressions.

16.4.4.2 Calling GAMS from GAMS

Instances certainly arise where one wishes to include information from external programs into the current GAMS program. This cannot be done with \$Include commands unless one uses save and restart since the \$Include action only works at compile time and can only include a file that existed before the GAMS program began. Furthermore GAMS has not yet released general interface routines that can be called within programs written in other languages allowing one to extract and rewrite GDX files. However a trick may be employed to get around this where

- " Data are saved using put for external file consumption
- " The external program is executed generating a potential include file
- " GAMS is executed from within the main GAMS program where in the subservient GAMS program
 - ¶ \$include is used to bring in the include file data
 - ¶ Execute_unload is used to place those data in a GDX file
- " The main GAMS program loads those data using Execute Load.

Example:

Suppose for example I wish to invert a matrix and have a Delphi program (<u>invert1.exe</u>) for that. The first GAMS program (<u>invert.gms</u>) is as follows

```
set i /i1*i4 /;
alias(i,j);
table a(i,i)
       i1
               i2
                           i4
                      i3
i1
        2
                0
                       2
                            1
i2
         0
                1
                       1
                            1
i3
         0
                       1
                0
                            3
i4
        1
                0
                       0
                            1
file mymatrix;
put mymatrix;
mymatrix.pc=5;
```

```
put '';loop(j,put j.tl;); put /;
loop(i,put i.tl;loop(j,put a(i,j));put /);
putclose;
execute_unload 'mygdx.gdx',i
execute 'invert1 i=mymatrix.put o=myinverse.put';
execute 'gams inverse2';
parameter ainv(i,j)
execute_load 'mygdx.gdx', ainv;
display ainv;
```

This programs proceeds through several steps as color coded to the statements above.

- " Writes a put file to pass the matrix to be inverted to the external program.
- " Write a GDX file that contains the sets needed by the second GAMS program.
- " Executes the external matrix inversion program (invert1.exe) which in turn generates a file in GAMS format which contains the inverse.
- Executes another GAMS program which will incorporate the file containing the inverse and will write a GDX file as will be shown below.
- " Read the inverse from the GDX file with execute_load.

Simultaneously in the second GAMS program (inverse2.gms) I

- " Load in the sets I need from the main GAMS program.
- " Include the file with the inverse as generated by the external inverter program.
- Save the inverse in a GDX file for inclusion in the original program.

```
$gdxin mygdx.gdx
set i;
$load i
$gdxin
alias(i,j);
table ainv(i,j)
$include myinverse.put
display ainv;
execute unload 'mygdx.gdx', ainv;
```

Finally in the Delphi program which is in the archive invert.zip I have three basic segments

- " One that reads the information form GAMS,
- " One that does the work of the program inverting the matrix and
- " One that writes the information back to GAMS.

Notes:

This program allows one to include execution time information into GAMS using an \$Include which is not ordinarily allowed. This is achieved by doing an execution time invocation of GAMS from within GAMS. This allows the second instance of GAMS to work with any files that have been created up to that point including the inverter created file with the inverse.

" In turn then having the embedded GAMS program write to a GDX file and using Execute_Load in the original program allows the information to be put back in at execution time.

16.5 Using equations defined by external programs

GAMS permits one to supply model constraint equations using an external custom written program. Here I will introduce the topic but note that there are a number of programming issues that are beyond the scope of this manual. Users wishing more details should consult the source document on the GAMS web site called <u>External Functions</u> that is located at http://www.gams.com/docs/extfunc.htm plus the example and explanation in the document Interfacing GAMS with other applications at http://www.gams.com/~erwin/interface/interface.html

<u>Identifying the equations and their contents: =X=</u> Building the external function evaluator

16.5.1 Identifying the equations and their contents: =X=

Inside GAMS one must tell which equations are to come from the external program. This is done using a .. specification with an equation relation type of =X=. Thus when one wishes to specify an equation though an external program one would specify some of the model equations in a manner as follows

```
zdefX .. sum(i, ord(i)*x(i)) + (card(i)+1)*z = X = 1;
```

There are special conventions that must be followed in writing ..statements that involve =X= relationships.

- During the solution of models with external functions GAS will prepare and pass a vector of solution variables to a user written external function evaluator. The variables in this vector and the order in which they appear are controlled by the user and is specified during the writing of the .. =X= relations. In particular the **coefficients** for the variables in the .. =X= statements give the **position of the variable** in the vector.
 - This means that if multiple equations are to be defined by the external function evaluator that one must insure that each variable is always associated with the same number. Thus the variable x("setindex") must have the same exact integer coefficient "multiplying it" in every =X= equation in which it appears.
 - " The mapping between GAMS variables and external variable indices must be one-to-one. This means that two GAMS columns cannot be mapped into the same external variable index.
 - " The external variable indices must be contiguous from one to n (the total number of external variables). There can be no holes in the list of external variable indices.
 - These coefficients play no direct numerical role in the function evaluation. They just tell what variables are involved in what function and what the position is of the variables in the passed vector.
 - ¶ These coefficients must be integer numbers.
 - ¶ The true function of the variables is not required to be linear and can be of any allowable nonlinear form with smooth and continuous first derivatives but cannot involve any other named GAMS variables beyond those specified with coefficients.
 - Thus in the problem above the x(i) will occupy positions 1 through n where n is the number of elements in i and z is in position n+1.

- The ordering of the variables in the vector is completely specified by the coefficients and does not depend at all on the internal ordering of GAMS variables and set elements. However, if one calculates the position using something like the ord function then the GAMS internal set order will control the order of the elements.
- ¶ One must carefully synchronize the GAMS program and the custom written function evaluation program so that when the 27th element of the solution vector is addressed both the GAMS program and external program are dealing with the same variable.
- Multiple equations can be specified. The rhs specified in the =X= equation actually gives the number of the equation being specified. Thus in the specification

```
eqnum(k)=103+ord(k);
exteq(k).. sum(j,varnum(j)*x(j))=e=eqnum(k);
```

the equation associated with the first element of k would correspond to an equation number of 104.

- " The actual function is interpreted as an equality constraint with a zero rhs.
 - ¶ Thus slack variables must be introduced for inequalities.
 - Any constants needed should either be embedded in the external evaluator or the equation decomposed. For example suppose I wished to include the equation

```
f(x)+g(x)-k1=k2
```

where f(x) is needed from the external program but the other terms can be kept in the GAMS program. This can be done by adding a new variable ZZ and specifying two equations

```
ZZ-f(x)=0

ZZ+q(x)-k1=k2
```

where the first equation would then be specified as an =X= equation and the other as a standard GAMS =e= equation.

Finally the model must be solved with an NLP capable solver.

16.5.2 Building the external function evaluator

The user must write a custom DLL to evaluate the functions. It must be callable as the function

```
GEFUNC (icntr, x, f, d, msgcb)
```

This code is created in a programming language (C, Delphi, Fortran etc.).

The GEFUNC parameters are

icntr	is used to communicate control information between the solver and the DLL and
	includes the number of the equation to be evaluated
X	is vector of variable values passed from GAMS to the solver
f	is evaluated value of the external function value at point x
d	is a vector containing derivatives of each variable in the function evaluated at the
	point x
msgcb	is a parameter that allows messages to be passed

Also the function must return a control code indicating whether any problems were encountered. In doing this care must be taken to insure that the derivatives and functions are continuous.

Notes:

- " The DLL must generally have the extension DLL (note other extensions are used on non windows platforms).
- " The DLL must generally be named with the name of the model solved but one can alter this using a file statement and including the named file in the Model statement as follows

```
file mydll /targetname.dll/;
model m /eq1,eq2,mydll/;
```

where targetname.dll becomes the active name for the DLL.

Example:

(external.gms, extern.zip)

Suppose I use an example from the GAMS web page. Namely suppose I wish to specify the objective function of a quadratic model via an external function. In such a case one would define the objective function as follows (external.gms)

```
zdefX .. sum(i, ord(i)*x(i)) + (card(i)+1)*z = X= 1;
```

and would also define an external DLL which evaluates this function. A Delphi version of this is in extern.zip.

17 Controlling GAMS from External Programs

When a modeler wants to link GAMS results or input to other programs it can be done in several fundamentally different ways.

- " GAMS is in charge and data from other programs is to be incorporated into the GAMS program as it starts up.
- " GAMS is in charge and data from the GAMS results are to be passed to other programs at the conclusion of the GAMS run.
- " GAMS is in charge and the user wants to run another program during a GAMS run.
- " GAMS is in charge and the user wishes to pass data interactively to other programs interactively during a run.
- " Equations in the user model are defined by an external program.
- " Some other program is in charge and the user wants to use GAMS to solve a model.
- " A GAMS model needs to be converted to another language for solution.

The first five of these are discussed in the chapter <u>Links to Other Programs Including Spreadsheets</u>, the other two are discussed herein.

Calling GAMS from other programs
Transferring models to other systems

17.1 Calling GAMS from other programs

Most of the time GAMS is in charge. However, GAMS can be in the background. In such a setting another program needs to activate GAMS, provide data, wait until GAMS is done and receive back solution information. An infinite number of variants with many other programs in charge are possible. Here I will provide 2 examples

- " Excel spreadsheet in charge through Visual Basic Macros
- " Compiled program in charge, in this case Delphi

A number of other variants including C++, Java, Visual Basic, and a web server are covered in http://www.gams.com/~erwin/interface/interface.html.

Excel spreadsheet in charge

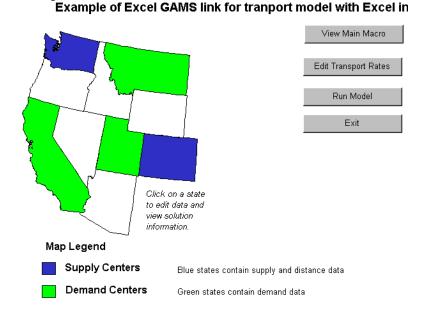
Compiled program in charge – Delphi

Web servers or programs in other languages in charge

17.1.1 Excel spreadsheet in charge

One way GAMS can be used is as a slave to Excel that solves a predefined problem and facilitates data transfers. A little history is in order before showing exactly how this works. A number of years ago GAMS Corporation had a section on their web site displaying linkages and an early version of the Excel/GAMS linkage program was there. However, I was unaware that it was a GAMS / Excel interface. Later Rob Davis with the Bureau of Reclamation came to one of my classes and told me he had been using an interface based on that GAMS program. I then looked into it and in the process reprogrammed the Excel macros slightly to improve the process and separate out the code functions to facilitate use by others. I also received assistance from Erwin Kalvelagen and Paul van der Eijk at GAMS Corporation in terms of finding the path for the GAMS system by reading the gamside.ini file. Finally, recent efforts led to me updating to use the Gdxxrw interface and Tanveer Butt assisted in that effort. So below I discuss an Excel / GAMS interface which is a product of many.

The base application involves a spreadsheet (<u>excelincharge.xls</u>) built around a transportation model implemented in the GAMS program <u>excelincharge.gms</u>. The application is centered around a map. The first page of the spreadsheet (Mapsheet) appears as follows



In this worksheet pressing each of the colored state maps transfers focus to a worksheet associated with state. Also pressing the buttons on the right causes macros to run which place you in the Visual Basic Editor, transfer you to the transport rate page, run GAMS, or exit.

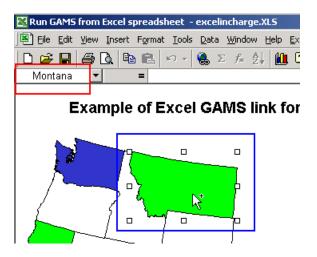
17.1.1.1 Excel part of implementation

Now let us look at some details regarding the spreadsheet part of the implementation.

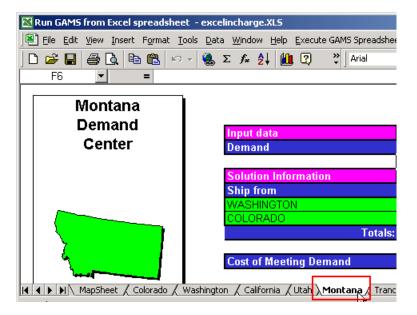
17.1.1.1 Defining the links through the map

The main function of this application is controlled by the Mapsheet worksheet. The map on that worksheet is actually a collection of objects. It was originally defined in a package like Arcview, and then imported into Powerpoint and in turn Excel. During that process that map was ungrouped so that it was composed of individual objects for each state and each state was manipulated to allow the functionality required. In particular

the state object was right clicked on (as in the case of Montana below) and given a name in the spreadsheet range name box as illustrated in the red square below

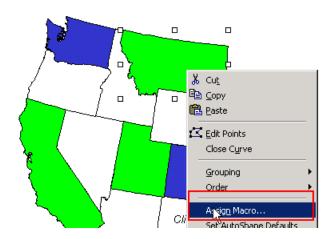


" A worksheet page was defined within the workbook named with just the same spelling as the state name



" The map object for each state that was to be active (in terms of transferring to a web page) was right clicked on and associated with the macro called **MapSheetGotoState** which uses the range name for the item clicked on to determine the sheet that will be displayed (thus the requirement that the sheet name and the range name be the same).

Example of Excel GAMS link for tranpe





Note the state object Idaho was not associated with a state, nor was a worksheet added for it since it was not an active part of the model.

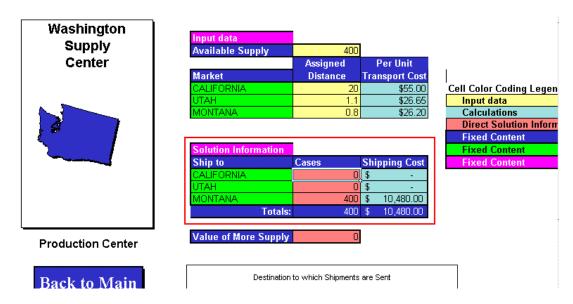
" In turn the worksheet with the name of the state was set up to have appropriate content.

17.1.1.1.2 Worksheets present

In addition to the main Mapsheet the program contains

- " An individual worksheet for each of the 5 states.
- " A worksheet for transportation cost data.
- " A sheet called Inputs that transfers data from other sheets so it can be read with Gdxxrw along as discussed below with an Index set of Gdxxrw instructions for reading.
- " A sheet called Results that is addressed by other sheets when they require solution information that is the place Gdxxrw transfers data into along with an Index set of Gdxxrw instructions for writing.

These sheets are interconnected. For example pressing on the Mapsheet picture of the state of Washington brings up the sheet



that contains a mixture of solution information and raw data. The solution information in the red box and is transferred by formula from the results sheet (which contains information passed back from GAMS) as in cell F14 where the formula is

=Results!C2

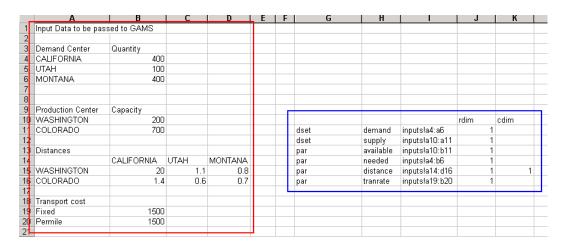
The input data in the blue box once entered is transferred to the inputs sheet that in turn will be read by Gdxxrw by formula. For example in cell C21 of the input data sheet the formula

=wash_supply

appears where wash supply is the range name for the cell F4 in the Washington sheet.

17.1.1.2.1 Inputs sheet structure

The inputs sheet is as follows



where

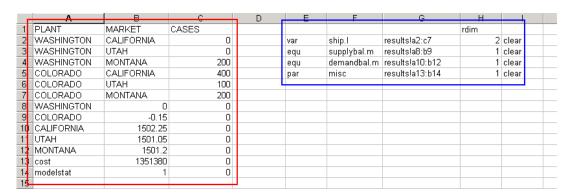
- " The material in the red box will be read by Gdxxrw
- " The worksheet will be saved so that the material read by Gdxxrw is current
- " The material in the blue box is the set of commands telling Gdxxrw what types of items, item names, and ranges to read as covered in the <u>Links to Other Programs Including Spreadsheets</u> chapter using the <u>index</u> option where the input commands can be imbedded in a spreadsheet. This will be addressed in the <u>excelincharge.gms</u> file using the command

\$Call 'Gdxxrw Excelincharge.XLS skipempty=0 trace=2 index=inputs!g10'

In addition all of the numbers in the red box are the results of formulas that copy the numbers in the state and trandata sheets.

17.1.1.2.2 Results sheet structure

The results sheet is as follows



where

- " The material in the red box will be placed in this workssheet by Gdxxrw as guided by the commands in the blue box.
- The material in the blue box is the set of commands telling Gdxxrw what types of items, item names, and ranges to write into excelincharge.xls as covered in the <u>Links to Other Programs Including Spreadsheets</u> chapter using the <u>index</u> option where the commands are imbedded in the spreadsheet. This will be addressed in the <u>excelincharge.gms</u> file using the command.

Execute 'Gdxxrw Excelincharge.gdx skipempty=0 zeroout=0 trace=2 index=res

- " The worksheet is not shared so a trick is used to permit Gdxxrw to write to it. Namely the macro goes through the following steps
 - The spreadsheet is saved so the current data is on the disk.
 - II. The spreadsheet is saved as excelincharge.xls. This:
 - a. Closes the base spreadsheet making it ready for GDXXRW to write
 - b. Causes the screen to show excelincharge.xls while GAMS is solving causing the screen image to be preserved while GAMS is running
 - II. Runs GAMS which in turn uses Gdxxrw
 - III. Signals completion of the GAMS run
 - IV. Reopens the base spreadsheet excelincharge.xls which will now contain the solution passed by Gdxxrw and shows it on the screen
 - V. Closes excelincharge.xls

17.1.1.1.3 Running GAMS - the main macro

The basic operation of the program is that one uses the map and other sheets to get the data right and then presses the Run Model button. There is a macro associated with that button called trancode. There are several main sections in trancode.

17.1.1.3.1 Critical user defined items

At the top one finds the only line that most users may need to change in custom applications

' define gams model file name and listing file name basename = "excelincharge"

which defines the root name of the associated gms file in this case excelincharge.gms.

17.1.1.3.2 GAMS run sequence

Further down in trancode is the section that runs GAMS. It consists of the lines below and is not likely to need to be changed by the user

```
'save the file
    ActiveWorkbook.Save
ActiveWorkbook.SaveAs Filename:=ThisWorkbook.Path & "\excelincharge.XLS", FileForxlNormal, Password:="", WriteResPassword:="", ReadOnlyRecommended:=False _
    , CreateBackup:=False
    savename = ActiveWorkbook.Name
'run the GAMS job
    'define additional parameters to attach to GAMS Call
    params = ""
    'now run gams
    lGAMSRet = GAMSrun(params, sGAMSFile)
    'reload the file with the data passed from GAMS
    ActiveWorkbook.Save
```

This progresses through several steps

- " The workbook is saved and remaned so that when GAMS runs it can read the latest input data from the inputs sheet (note Gdxxrw can read from an open workbook but addresses the data in the saved fiole on disk. Also Gdxxrw cannot write to an open workbook that is not shared but does so slowly. Thus temporarily rename the worksheet so the source worksheet can be written to.).
- " GAMS is run using the GAMS solution Macro procedure gamsrun that is in the Visual Basic module also in the spreadsheet called rungams.
- The spreadsheet which now contains the data placed by GAMS into the worksheet is reloaded by executing a save command.

17.1.1.1.4 Actions involved with executing GAMS

When the Run Model button is pushed the steps in the section above are executed. The last of these causes a job to be run using windows multi-threading capabilities. The big concerns in such a run are

- " Making sure the rest of the program waits until GAMS is done
- " Being able to detect if GAMS operated properly and messaging the user on model status.

The macro coding takes care of these functions.

During the run of this macro users may see the lower bar on the screen show processes being invoked indicating GAMS is running. But mainly GAMS runs in the background and users will never know that it is being used with Excel being in charge.

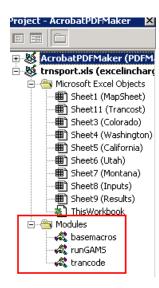
17.1.1.1.5 Examining the macros

The <u>excelincharge.xls</u> workbook contains a number of macros. To see these one enters the workbook, presses the button

View Main Macro

Note Gdxxrw use for writing requires the workbook be shared or closed and sharing precludes inspection of the Visual Basic macros. Thus we do not used the shared option.

Once you have done this you will be placed in the trancode macro in the Visual Basic Editor. In the window at the top left under the menu bar you will find a list of the Visual Basic modules which run this application.



There are 3 macro modules only one of which you ordinarily need be concerned with.

Visual Basic Segment	Code Purpose
trancode	Code that runs the transport application. The GAMS file name line at the top may need to be changed according to application
basemacro	Base macros starting up and managing the menu. This is likely generic but could change if one wished to do more with menu functions.
rungams	Code for running the GAMS job. The user should not change this.

17.1.1.2 GAMS part of implementation

There is also a base GAMS model underlying this application which is listed below

```
SETS Supply Locations of supply points

Demand Location of Demand markets;

$Call 'Gdxxrw Excelincharge.XLS skipempty=0 trace=2 index=inputs!g10'

$gdxin excelincharge.gdx

$Load supply demand

set tranparm parameters of transport rate function /fixed, permile/

PARAMETERS Available(supply) Supply available in cases

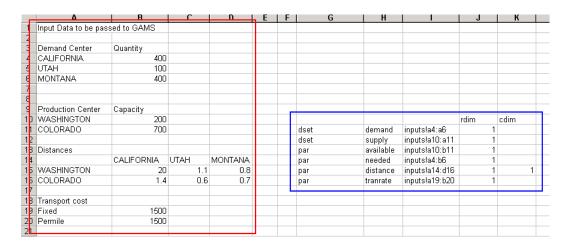
Needed(demand) demand requirement in cases

Distance(supply,demand) distance in thousands of miles
```

```
tranrate(tranparm) transport rate data;
$Load available needed distance transate
$gdxin
PARAMETER Cost(supply,demand) transport cost in thousands of dollars per case;
        Cost(supply,demand) = tranrate("Fixed")
                            + tranrate("permile") * Distance(supply,demand) / 100
                      ship(supply,demand) shipment quantities in cases
positive VARIABLES
variable
                              total transportation costs in thousands of dollars
EQUATIONS
                      COSTacct
                                          define objective function
                                          observe supply limits at sources
                      SUPPLYbal(supply)
                      DEMANDbal(demand)
                                          satisfy demand requirements at markets
COSTacct ..
                           SUM((supply,demand), Cost(supply,demand)*ship(supply,demand)
SUPPLYbal(supply) ..
                       SUM(demand, ship(supply,demand)) =L= Available(supply)
                       SUM(supply, ship(supply, demand))
DEMANDbal(demand) ..
                                                         =G= needed(demand);
MODEL TRANSPORT /ALL/ ;
SOLVE TRANSPORT USING LP MINIMIZING Z ;
parameter misc(*);
misc("cost")=z.1;
misc("modelstat")=transport.modelstat;
Execute_Unload 'excelincharge.gdx',ship, supplybal, demandbal, misc;
Execute 'Gdxxrw Excelincharge.qdx skipempty=0 zeroout=0 trace=2 index=results!e1
```

This code goes through several notable stages in terms of the Excel in charge application.

- " When the code starts up Gdxxrw is called to transfer data for a number of items the just saved version of the excelincharge.xlsspreadsheet into a GDX file. These include the element definitions for the supply and demand sets, along with the data for the available, needed, distance, and transate parameters.
- This transfer is controlled by the index field in the spreadsheet starting in g10 as in the blue box below.



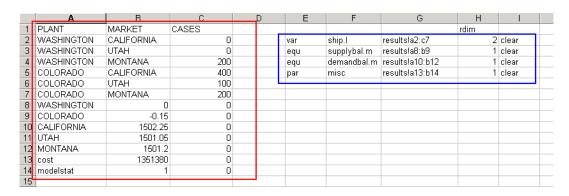
- " Subsequently I load that data into sets and parameters that have been declared in GAMS.
- " In these first two phases I use \$Call and \$Load rather than Execute and Execute_Load so that I may do compile time domain checking and since the data items are fully defined when the GAMS job starts. (See the discussion of the \$Call and Execute choices in the chapter Links to Other Programs Including Spreadsheets and the discussion of \$Load and Execute Load in the

Using GAMS Data Exchange or GDX Files chapter).

" Later I prepare to pass data back to the spreadsheet using a parameter array called Misc to pass assorted information including the objective function value and the model solution status indicator. That solution indicator is used in the Excel macros to see if the model solution is optimal in the Visual Basic component optstatus below that is part of the rungams macro. This code searches the results sheet first column for the word Modelstat which is the GAMS model solution status (this item is discussed in the Model Attributes chapter).

```
Function optstatus() As String
    Dim oResults As Range, oX As Range, nj As Integer, stat As Integer
    Set oResults = Worksheets("Results").Range("A1").CurrentRegion
     ' for each production center, update the results
    stat = 0
    For nj = 2 To oResults.Rows.Count
       If Trim(UCase(oResults.Cells(nj, 1))) = "MODELSTAT" Then
          stat = oResults.Cells(nj, 2)
       End If
    Next
    optstatus = "Unknown I cant find model stat"
    If stat > 0 Then
          Select Case stat
                Case 1
                     optstatus = "Optimal"
                Case 2
                     optstatus = "Optimal"
                Case 3
                     optstatus = "Unbounded"
                Case 4
                     optstatus = "Infeasible"
                Case Else
                     optstatus = "Bad Result from GAMS"
            End Select
    End If
End Function
```

- " Next we unload data to a GDX file using Execute_Unload saving the ship variables, the demandbal and supplybal variables and the Misc parameter.
- " Finally Gdxxrw is used to carry the information from the GDX file and place it into the excelincharge.xls spreadsheet. Note that spreadsheet needs to be shared at the time of this write.
- The information sent to the results worksheet is the optimal solution levels for the ship variable and the marginals from the supplybal and demandbal equations as well as the contents of the Misc parameter as controlled by the index command and the spreadsheet range in the blue box below that starts at e1. The clear option is used in these commands to remove the old content and to assure the item order is the same as expected by the Excel workbook.



" In these last two phases I use Execute and Execute_Unload rather than \$Call and \$Unload so that I may do send the latest results from any solves and calculations. (See the discussion of the \$Call and Execute choices in the chapter Links to Other Programs Including Spreadsheets and the discussion of \$Unload and Execute_Unload in the Using GAMS Data Exchange or GDX Files chapter.

17.1.1.3 Developing Excel in charge – summary steps

There are a number of steps one needs to employ to make a application where Excel is in charge. The steps are as follows:

- Set up a GAMS model that will eventually work with a spreadsheet at first ignoring the presence of a spreadsheet.
 - a. Define all sets, data items etc just as you would for a stand-alone GAMS model. Such a model would be like **excelincharge1.gms** model which does not contain any
 - " Gdxxrw \$Call or Execute sequences
 - " \$Load / Execute Unload commands
- Develop a spreadsheet with an inputs sheet but just enter zeros for the results or omit them on the user pages (ie the state pages above).
 - a. Format the inputs sheet so it collects all the data to be sent from the spreadsheet to the GAMS program from the use pages. Develop an index section in that sheet (as in excelincharge.xls) that will control Gdxxrw actions as discussed in the <u>Links to Other</u> <u>Programs Including Spreadsheets</u> chapter under the <u>index</u> section.
- III. Redevelop the GAMS program so it uses Gdxxrw to read the input data. Use \$Gdxin and \$Load to import in the data items as in the top part of excelincharge.gms.
- IV. Augment the spreadsheet so it contains a results sheet.
 - Develop an index section in that sheet (as in <u>excelincharge.xls</u>) that will control Gdxxrw
 actions as discussed in the <u>Links to Other Programs Including Spreadsheets</u> chapter under
 the index section.
 - b. In setting up the index section do not use clear at first. Rather get the information into the sheet so its format matches what Gdxxrw will unload.
- V. Use Gdxxrw to place the information in the Results sheet.
 - a. After all the data have been satisfactorily unloaded switch to clear in the index section.
 - b. Include an item that has Modelstat and the value of <u>model stat</u> in the A column of the spreadsheet.
- VI. Make the spreadsheet application adding maps, other pages, sheet movement macros etc. (You will have to unshare the worksheet to work on the macros).

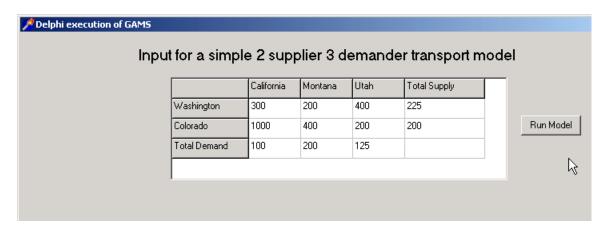
- a. Linking the inputs sheet to other sheets where input data items are added.
- b. Link the other sheets to the Results sheet to deliver solution information.
- VII. Adapt the trancode macro so it will run your application. Change the file name of the GMS file in the critical user information section as discussed above.

17.1.2 Compiled program in charge - Delphi

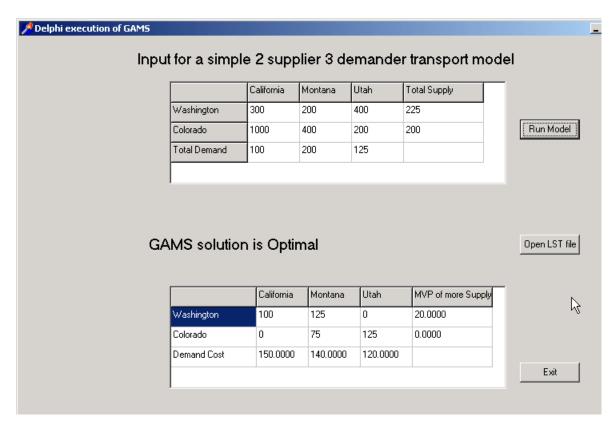
Yet another possibility is that a compiled program is to be in charge. Such an effort involves technical computing expertise that is outside the scope of the GAMS orientation of this document. As a consequence only a Delphi example will be pursued with a small discussion of the general issues. Those wishing to do such implementations in other languages should examine that below and the Visual Basic material above for general insight and look at the referenced in the section on other languages below.

17.1.2.1 A Delphi example

I have created a Delphi application which uses Kalvelagen's (http://www.gams.com/~erwin/interface/interface.html) Delphi interface plus some other routines (all of that is in the module gamsmod.pas which is within the file gamsrun.zip). The problem is a transportation example, which accepts input and then on command runs the GAMS model, and displays the answer. If you start up the file gamsrun.exe you will see the screen



This form that allows input for a simple transport model and is implemented in the module delphgam.pas which is within the file **gamsrun.zip**. After data are complete you can press the Run Model button. GAMS then executes and the screen is expanded with the solution as follows



17.1.2.1.1 Steps in application development

The Delphi implementation is similar in concept to the Visual Basic implementation and involves the steps

- I. Develop the underlying GAMS model (trandelp.gms)
 - a. Initially set it up as a stand alone model.
 - b. Once the stand alone model works, then convert the program so its gets its data from CSV files (in the example these are named <u>supplyset.csv</u>, <u>demandset.csv</u>, <u>supplytbl.csv</u>, <u>demandtbl.csv</u>, <u>distancetbl.csv</u>).
 - c. Develop a put file in CSV format that contains all the information one would want in the Delphi program (output.csv). Place the modelstat in the last row.
- II. Develop a Delphi program which when told to run GAMS writes data to be passed to GAMS in CSV format which can also read CSV output from GAMS put files.
- III. Develop the rest of the Delphi implementation to support the application.

The procedure is implemented in the gamsrun project in the delphgam.pas code and executes when the run button (button1) is pressed all of which is within the file **gamsrun.zip**.

17.1.2.1.2 Passing data to GAMS

In the Delphi program CSV files are created which contain the data to be passed. These CSV files are written by code such as

```
AssignFile(Fiwrite, 'distancetbl.csv');
Rewrite(fiwrite);
```

```
write(fiwrite,'fromdelphi');
for j:= 1 to 3 do
    write(fiwrite,',',stringgrid1.cells[j,0]);
writeln(fiwrite);
for i:= 1 to 2 do begin
    write(fiwrite,stringgrid1.cells[0,i]);
    for j:= 1 to 3 do
        write(fiwrite,',',stringgrid1.cells[j,i]);
    writeln(fiwrite);
end;
closefile(fiwrite);
```

which writes the distance matrix as stored in stringgrid1.

17.1.2.1.3 Calling GAMS

In the Delphi program GAMS is used via a set of routines embedded in gamsmod.pas. The basic GAMS execution is activated using the function ExecuteGAMS as follows

```
gamsfile:='trandelp.gms';
gamsparms:='';
returncode:=ExecuteGAMS(gamsfile,gamspath,gamsparms);
```

The status of the execution is obtained from another routine in gamsmod.pas as follows

```
strr:=GamsErrorString(returncode);
```

while the optimality etc status comes from reading the modelstat line at the end of the output.csv put file in the commands

```
readln(firead,strr);
k:=pos(',',strr);
strr:=copy(strr,k+1,length(strr));
stat:=strtoint(strr);
```

then calling a utility in gamsmod.pas which gives back a string on optimality status

```
strr:=optstatus(stat);
```

17.1.2.1.3.1 Challenges in running GAMS

One of the interesting problems one faces when developing code to run GAMS.EXE from within a compiled program in a Windows environment is multi-threading. If one does not take precautions, the program will proceed before GAMS is finished. Thus the code must wait until GAMS is finished. The module here as well as the macros in Excel and all the interfaces in Kalvelagen's http://www.gams.com/ ~erwin/interface/interface.html illustrate how this can be done.

Another issue that needs to be addressed is GAMS need to store temporary files. By default this will be done in the current directory, a concept that is not always clear in a windowing environment. Herein the code uses the startup information that was present when **gamsrun.exe** was executed.

17.1.2.1.4 Reading the GAMS solution

In the Delphi program the results passed from GAMS are read by code such as

```
if FileExists('output.csv') then begin
    AssignFile(firead, 'output.csv');
    reset(firead);
    readln(firead, strr);
    for i:= 1 to 2 do begin
    for j:= 1 to 3 do begin
          readln(firead,strr);
          k:=pos(',',strr);
          strr:=copy(strr,k+1,length(strr));
          k:=pos(',',strr);
          strr:=copy(strr,k+1,length(strr));
          stringgrid2.cells[j,i]:=strr;
      end;
   end;
    for i:= 1 to 2 do begin
      readln(firead, strr);
      k:=pos(',',strr);
       strr:=copy(strr,k+1,length(strr));
      k:=pos('',strr);
                      strr:=copy(strr,k+1,length(strr));
       if(k>0) then
       stringgrid2.cells[4,i]:=strr;
   end;
```

Which makes sure the file is present then reads and decodes the solution and places it in a Delphi feature called stringgrid2. The code above brings in the solution and supply shadow prices.

17.1.3 Web servers or programs in other languages in charge

Programs in virtually any programming language can be in charge. There are interface routines available in Visual Basic, Delphi, Visual C++, Oracle, and Java as developed by Erwin Kalvelagen at GAMS Development Corp and distributed through http://www.gams.com/~erwin/interface/interface.html.

There are also web server based implementations including

- " GAMS-X developed by Tom Rutherford and Colin Starkweather which is described and available at http://www.gams-x.com/.
- " GAMSsm developed by Tom Rutherford which is described and available at http://www.mpsge.org/gamssm/index.html.
- " KESTREL developed by the NEOS group at http://www-neos.mcs.anl.gov/neos/.

These are all quite technical and those wishing go further are urged to consult the descriptions above along with technical language and operating system documents.

17.2 Transferring models to other systems

Users may wish to switch a model out of GAMS for solution elsewhere. This may be done using the solver called CONVERT as described in the document **convert.pdf** or via the *NEOS* procedures.

CONVERT transforms a GAMS model instance into a format used by other modeling and solutions systems. CONVERT is designed to achieve three aims:

- " Permit users of GAMS to convert a confidential model into a GAMS solvable scalar form with very little identifying its structure so it can be given to a group for numerical investigation (i.e. to have someone else help with a solution problem while maintaining confidentiality).
- " Give a path to solving with other solvers that may not be available in GAMS to test performance.
- " Give a way of sharing test problems.

Currently, CONVERT can translate GAMS models into the following formats:

- " AMPL
- " BARON
- " CPLEXLP
- " CPLEXMPS
- " GAMS
- " LGO
- " LINGO
- " MINOPT

Models of the types LP, MIP, RMIP, NLP, MCP, MPEC, CNS, DNLP, RMINLP and MINLP can be converted.

The translator creates a "scalar model" which consists of

- " A model without sets or indexed parameters in the scalar models, that is the modeled is transformed so it does not exploit the more advanced characteristics of any modeling system and is easily transformable.
- " A model with a new set of individual variables depicting each variable in the GAMS model ending up with potentially 3 variable classes for the positive, integer, and binary variables each numbered sequentially (i.e. all positive GAMS variables are mapped into n single variables X1 Xn thus if we have transport(i,j) and manufacture(k) we would have a set of unindexed scalar variables X1, X2, ... with i*j+k cases.).
- " A model with individual equations depicting each variable in the GAMS model (ie all GAMS equations are mapped into m constraints E1, E2, ... Em thus if we have demand(j) and resources(r,k) we would have a new equations E1, E2,... with j+r*k cases).
- " The symbolic form of these equations.
- " Bounds and starting point values.
- " A solve statement for the defined model.
- " I should note that in this scalar conversion CONVERT removes most of the logic behind the structure of the problem making the model very difficult to understand, interpret and debug.

18 Utilities included in GAMS

Several types of utilities are included with GAMS. These include

- " Posix file manipulation utilities
- " Matrix manipulation utilities
- " Interface and other utilities
- " GDX related utilities

18.1 Posix utilities

The GAMS system for Windows includes a collection of Posix utilities generally for file manipulation. These utilities are typically available on Unix systems and therefore allow one to write platform independent file manipulation scripts, do file manipulations, compare files and do other things. The following utilities are available:

- A A general purpose programming language that is designed for processing text-based data, either in files or data streams, and was created at Bell Labs in the 1970s. AWK is described here.
- C A command to concatenate and display files. CAT is described <u>here</u>.
- C Reads files and calculates a checksum, cyclic redundancy check and the byte count for each. CKSUM is described here
- C Compares two files of any type and writes the results to standard output. CMP results are empty if the files are the same; if they differ, the byte and line number at which the first difference occurred is reported. CMP is described here
- C Reads two files as input, then outputs one file with three columns. The first two columns contain lines unique to the first and second file, respectively. The last column contains lines common to both. COMM is described <a href="https://example.com/here/beta/here/
- C A utility that copies a file to a destination. CP is described <u>here</u>
- C A utility which extract sections from lines of a file. Extraction of line segments can typically be done by bytes, characters, or fields. CUT is described here.

- DI A file comparison utility that outputs the differences between two files, or the changes made to a current file by comparing it to a former version of the same file. Diff displays the changes made per line for text files. DIFF is described here
- E Evaluates a numerical expression and outputs the corresponding value. EXPR is described here
- F Utility for breaking long lines into lines that have a maximum width. FOLD is described here.
- G Tells the current date and time and is a variant of the UNIX command DATE which is described here.
- G Finds text within a file. GREP is described here.
- G Sorts the lines in a text file. Renamed from the UNIX command SORT which is described here.
- H Prints the first 10 lines of a file to the GAMS LOG file. The number of lines printed may be changed with a command line option. HEAD is described here.
- JO Merges the lines of two sorted text files based on the presence of a common field. JOIN is described here
- M Moves files or directories from one place to another. When this is used the original file is deleted, and the new file may have the same or a different name. When the original and new files are in the same directory MV will rename the file instead. MOVE is described here
- O Create an octal, hexadecimal or decimal dump of the data in a file.

- HEAD is described here
- P Merges the lines of two files placing the contents of each line of a file at the end of the corresponding line of another file. PASTE is described here
- P Takes an input string and writes it in a formatted fashion according to a formatting string. Bolded line, font color, numeric formats and other things can be specified. PRINTF is described here
- R Deletes files or directories. RM is described here
- SE A batch executed file editor that follows prespecified commands to make changes to a text file. SED is described here
- SL A command that causes execution to pause for a specified amount of time. SLEEP is described here
- T Prints the last 10 lines of a file to the GAMS LOG file. The number of lines printed may be changed with a command line option. TAIL is described here.
- T Reads information from an input source and copies to the LOG file. Can be used to list all files that match a particular mask. TEE is described here.
- T A command that tests to see if an expression is true. TEST is described <u>here</u>.
- T Translate characters in a file to other characters using a user specified translation scheme generating a translated output file. TR is described here and here and here
- U Reports on the incidence of or removes any adjacent duplicate lines in a file. UNIQ is described here.

- W Counts words, lines, and or bytes in a file. WC is described here.
- X Build and execute commands based on a file. XARGS is described <u>here</u>.

The collection consists of Windows versions of the GNU implementation of these utilities from <u>Sourceforge</u>. Detailed descriptions of the utilities can be found at the <u>GNU website</u>. The utilities "gdate" and "gsort" a renamed relative to the LINUX/UNIX commands of "date" and "sort" to avoid conflicts with the Windows commands "date" and "sort". For compatibility reasons the GNU implementation of awk called "gawk" has been renamed to "awk".

The diff utility can be used to compare files as in the example below or in the file <u>filecompare</u>. gms

```
*identify name of first file to compare
$setglobal file1 "tranerr.gms"

*identify name of second file to compare
$setglobal file2 "tranport.gms"

*show the control variables so you can check names are right
$show

*invoke the difference
$call "diff.exe %file1% %file2%"

*note the differences are shown in the LOG file
```

Examples can be found in the section GAMS Model Library under the files classified with application area GAMS Tools. The awk utility can be used to transform a variety of different text inputs into GAMS readable input files as illustrated in the model library file awkqap.gms.

18.2 Matrix Utilities

GAMS includes a set of matrix utilities. They are

INVERT	A routine that calculates the inverse of a matrix
CHOLESKY	A routine that does a Cholesky factorization of a symmetric
	matrix decomposition retuning a lower triangular matrix (L) such
	that the original matrix (A) equals the lower triangular matrix L
	times its transpose (A=LL')
EIGENVAL	A routine that calculates eigenvalues of a symmetric matrix
<u>UE</u>	
EIGENVEC TOR	A routine that calculates eigenvalues and eigenvectors of a symmetric matrix
	•

All of these require use of a GDX file to first pass the data to the utility than to being back the

result.

All make the assumption that the matrix to be worked on is of the form a(i,i) ie that the row and column index sets are the same. This is not typically the case for matrix inversion and an alternative inversion routine is given in inverse2.gms.

18.2.1 Invert

INVERT is a utility that calculates the inverse of a matrix

It is used by using \$Call or Execute on the command

invert inputgdxfile indexofmatrix matrixtoinvert outputgdxfile resultantinverse

Where the parameters in this line are

inputgdxfile	Name of gdxfile sent to invert that has the matrix to be inverted	
indexofmatrix	Name of set that defines row and column names of the matrix	
matrixtoinvert	Name of the matrix to invert that must be in inputgdxfile	
outputgdxfile	Name of gdxfile that has the resultant inverse matrix	
resultantinverse	Name to call the inverse in the gdx file outputgdxfile	

Example <u>inverseexample.gms</u>

Users are likely to be constrained by the assumption that the matrix has the same column and row indices. Also having to define the GDX files every time may be inconvenient. Consequently a routine (<u>arealinverter.gms</u>) was written that provides a wrapper around the inverse it is called using the sequence

\$batinclude arealinverter matrixtoinvert rowindex colindex resultantinverse

Where the parameters in this line are

matrixtoinve rt	Name of the matrix to invert that is of dimension (rowindex,colindex)
rowindex	Name of set that is the row index for the matrix to invert
colindex	Name of set that is the column index for the matrix to invert
resultantinv erse	Array to receive the inverse that must be predefined and of dimension (colindex,rowindex)

Internally this procedure generates a matrix of the form required by INVERT and handles the GDX files.

Note the inverse is of opposite dimension order as compared with original matrix.

Example inverseexample.gms and

18.2.2 Cholesky

CHOLESKY is a utility that calculates the Cholesky decomposition of a symmetric positive-definite matrix. where given the matrix A one finds the matrix L such that A=LL'.

It is used by using \$Call or Execute on the command

cholesky inputgdxfile indexofmatrix matrixtodecompose outputgdxfile resultantLmatrix

Where the parameters in this line are

inputgdxfile	Name of gdxfile sent to invert that has the matrix to be inverted
indexofmatrix	Name of set that defines row and column names of the matrix
matrixtodecompose	Name of the matrix to decompose that must be in inputgdxfile
outputgdxfile	Name of gdxfile that has the resultant L matrix

resultantinverse Name to call the L matrix in the gdx file outputgdxfile

Example choleskyexample.gms

18.2.3 Eigenvalue

EIGENVALUE is a utility that calculates the eigenvalues of a symmetric positive-definite matrix.

It is used by using \$Call or Execute on the command

eigenvalue inputgdxfile indexofmatrix matrixtofindeigen outputgdxfile resultanteigenvalues

Where the parameters in this line are

inputgdxfile	Name of gdxfile sent to invert that has the matrix for which to find eigenvalues
indexofmatrix	Name of set that defines row and column names of the matrix
matrixtofindeigen	Name of the matrix to find eigenvalues for that must be in inputgdxfile
outputgdxfile	Name of gdxfile that has the resultant eigenvalues
resultanteigenvalue s	Name to call the eigenvalue vector in the gdx file outputgdxfile

Example <u>eigenexample.gms</u>

```
i2 1 3;
parameter eigenvalues(index) vector of eigenvalues of A;
execute_unload 'gdxforutility.gdx' index,A;
execute 'eigenvalue gdxforutility.gdx index A gdxfromutility.gdx eigenvalues';
execute_load 'gdxfromutility.gdx', eigenvalues;
display a, eifenvalues;
```

18.2.4 Eigenvector

EIGENVECTOR is a utility that calculates the eigenvalues and eigenvectors of a symmetric positive-definite matrix.

It is used by using \$Call or Execute on the command

eigenvector inputgdxfile indexofmatrix matrixtofindeigen outputgdxfile resultanteigenvalues resultanteigenvectors

Where the parameters in this line are

inputgdxfile	Name of gdxfile sent to invert that has the matrix for which to find eigenvalues
indexofmatrix	Name of set that defines row and column names of the matrix
matrixtofindeigen	Name of the matrix to find eigenvalues for that must be in inputgdxfile
outputgdxfile	Name of gdxfile that has the resultant eigenvalues
resultanteigenvalues	Name to call the eigenvalue vector in the gdx file outputgdxfile
resultanteigenvector s	Name to call the eigenvector matrix in the gdx file outputgdxfile

Example eigenexample.gms

```
Set index /i1*i2/;
Table a(index,index) matrix to find eigenvalues for
             i1
                  i2
             2
    i1
                   1
    i2
             1
                   3:
parameter eigenvalues(index) vector of eigenvalues of A;
parameter eigenvector(index,index) matrix of eigenvectors of A;
execute_unload 'gdxforutility.gdx' index,A;
execute 'eigenvector gdxforutility.gdx index A gdxfromutility.gdx eigenvalues eigenvalues
execute_load 'gdxfromutility.gdx' , eigenvalues, eigenvectors;
display a, eigenvalues, eigenvectors;
```

18.3 Interface and other utilities

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18.4 GDX Utilities

There are a number of GDX (GAMS Data Exchange) related utilities that are included with GAMS that work with GDX files.

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	an.

GDXC OPY	Copies/Converts one or more GDX files to a different format
GDXDI FF	Inspects the data within symbols in two different GDX files that have the same name, type and dimension then writes any cases where differences are found into a third GDX file
GDXD UMP	Writes the contents of a GDX file into a GAMS formatted text file.
GDXM ERGE	Combines the data from multiple GDX files into one file. Symbols with the same name, dimension and type are combined into a items with the same symbol name with one additional dimension. The added dimension contains the file name of the file from which the data came from as the set element name.
GDXR ANK	Reads one dimensional parameters from a GDX file, sorts each parameter and writes the sorted indices as a one dimensional parameters to the output GDX file.
GDXVI EWER GDXX RW	Moves data from a GDX file and place it a CSV,XLS, XLS, GAMS,Access, SQL, MS SQL, SQL Insert script, SQL Update script, HTML, or XML. Allows reading and writing of data from and to an Excel spreadsheet. This utility requires the presence of Microsoft Excel on the computer and therefore can only be used on a PC running the Windows operating system with Microsoft Excel installed
GDX2A CCESS	Dumps the contents of a GDX file to an MS Access file (.mdb file).
GDX2X LS	Places the contents of an entire GDX file into a Microsoft Excel spread sheet.
MDB2 GMS SQL2G MS XLS2G MS	Takes contents from an Microsoft Access database into either a GAMS Include File or a GAMS GDX File. Takes contents from an SQL database into either a GAMS Include File or a GAMS GDX file. Takes contents from an Excel spreadsheet into either a GAMS include File or a GAMS GDX File.

• **ASK**: The ASK utility is a simple tool to ask simple interactive questions to the enduser. For instance, if your model requires a scalar to be changed regularly, instead of letting the end-user change the .gms source file, it may be better to pop up a window,

with a question text, where the required number can be entered? Documentation.

• **ShellExecute**: ShellExecute is a small wrapper program for the shellexecute Windows API call. It allows you to spawn an external program based on the file type of the document to open? <u>Documentation</u>.

18.4.1 Gdxcopy

The GDXCOPY utility provides a mechanism to convert GDX files to a prior format, so an older GAMS system can read these files. A current GAMS system can always handle older GDX file formats. For details see here.

18.4.2 Gdxdiff

GDXDIFF compares the data of for items in two GDX files and writes a GDX file showing the differences. For a description see the coverage <u>here</u>.

18.4.3 **Gdxdump**

GDXDUMP writes scalars, sets and parameters (tables) formatted as a GAMS data statements. Usage is discussed <u>here</u>.

18.4.4 Gdxmerge

GDXMERGE combines the information from several GDX files and merges it into one composite file. Symbols with the same name, dimension and type that appear in the separate files are combined into a single symbol with an added dimension in the first index position that gives the file name. Its usage is discussed here.

18.4.5 Gdxrank

GDXRANK will sort all one dimensional parameters in a GDX file, and then write the sorted indices as one dimensional parameters in an output GDX file.

Usage:

gdxrank inputfile outputfile

Each one dimensional parameter will then be read from the input file, sorted and a corresponding integer permutation index will be written to the output file using the same name for the symbol. GAMS special values such as Eps, +Inf and -Inf are recognized.

Example gdxrank.gms

```
set I /i1 * i6/;
parameter A(I) /i1=+Inf, i2=-Inf, i3=Eps, i4= 10, i5=30, i6=20/;
```

```
display A;
* write symbol Array to sort to gdx file
execute_unload "rank_in.gdx", A;
* sort symbol; permutation index will be named A also
execute 'gdxrank rank_in.gdx rank_out.gdx';
* load the permutation index
parameter AIndex(i);
execute_load "rank_out.gdx", AIndex=A;
display AIndex;
```

18.4.6 Gdxviewer

gdx2x1s: Converts an entire gdx data container to a Microsoft Excel spread sheet

GDXVIEWER moves data from a GDX file and place it a CSV,XLS, XLS, GAMS ,Access, SQL, MS SQL, SQL Insert script, SQL Update script, HTML, or XML. Gdxviewer is discussed <a href="https://example.com/here/background-recommons.com/here/background-rec

18.4.7 Gdxxrw

Utility that allows reading and writing of data from and to an Excel spreadsheet. This utility requires the presence of Microsoft Excel on the computer and therefore can only be used on a PC running the Windows operating system with Microsoft Excel installed. Its use is discussed here.

18.4.8 Gdx2access

Dumps the contents of a GDX file to an MS Access file (.mdb file). Every identifier gets its own table in the .MDB file.

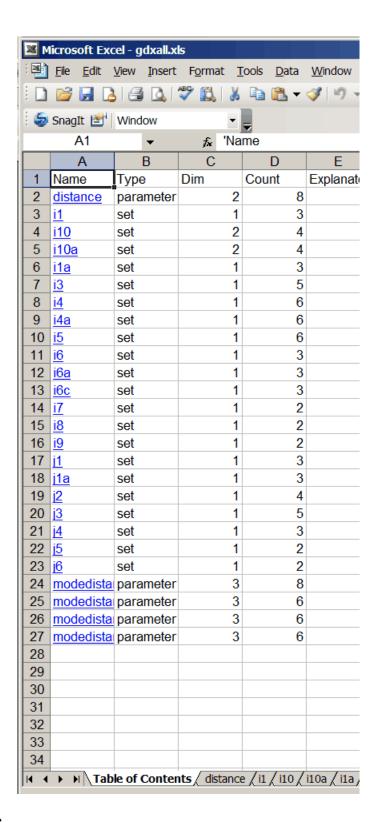
18.4.9 Gdx2xls

GDX2XLS places the contents of an entire gdx file into a Microsoft Excel spread sheet. An overall index sheet is created and a separate sheet for each item in the file. The name of the spreadsheet is the gdx file root with the extension xls.

```
Example (gdx2xls.gms)
$call "gdx2xls gdxall.gdx"
```

Result

The result is a file named **gdxall.xls** with a first page as follows and note at the bottom separate sheets for each item in the GDX file.



18.4.10 MDB2GMS

MDB2GMS is a tool to convert data from an Microsoft Access database into GAMS readable format.

The source is an MS Access database file (*.MDB) and the target is a GAMS Include File or a GAMS

GDX File. It is discussed <u>here</u>.

18.4.11 SQL2GMS

SQL2GMS transfers data from SQL compatible databases to GAMS. Its use is discussed here.

18.4.12 XIs2gms

Copies data from EXCEL to GAMS. It is discussed here.

18.5 Interface utilities

There are several utilities that permit communication with other programs or the user.

ASK Allows one to ask simple interactive questions of the end-user.

MSAPPAVAIL Checks which Microsoft Office programs are installed

SHELLEXECUAllows one to spawn an external program based on the file type of the

TE document to open

XLSTalk Allows for some simple communication with Excel

. .

• :

- : ShellExecute is a small wrapper program for the shellexecute Windows API call. It allows you to spawn an external program based on the file type of the document to open?

 Documentation.
- : .

18.5.1 Ask

ASK is a utility developed by Erwin Kalvelagen to ask simple interactive questions of the enduser. For instance, if your model requires a scalar to be changed regularly, instead of letting the end-user change the .gms source file, it may be better to pop up a window, with a question text, where the required number can be entered .

Ask is in the form of a GUI (Graphical User Interface). The main purpose of it is to allow a developer quickly put an application together such that an end user does not have to edit GAMS files.

It requires a GAMS model run in the GAMS-IDE and generates a standard GAMS include file, this file can then be used through a \$include statement

Usage

ask <options>

where the options are

T= string	where the <i>string</i> identifies the type of input item to go after and can be		
	<i>integer</i> when one wants an integer number		
	float when one wants a real number		
	radiobutton when one wants a radio button choice		
	combobox when one wants a combo (drop		
	down choice) box		
	checklistbox when one wants a check list box		
	<i>fileopenbox</i> when one wants the name of a file		
	to open		
	<i>filesavebox</i> when one wants the name of a file		
	to save		
3.5.11	For example T=integer		
M="string"	where the <i>string</i> is the text to in the box		
0 " " "	For example M="Enter a number"		
O="filename"	where the <i>filename</i> is the name of a file in which to place the		
	results for subsequent inclusion into GAMS		
	For example O="file.inc"		
D="string 1 string	where the "string 1 string 2 string 3 \ string n " gives the n		
2"	strings to be associated with multiple choices when using		
	checkbox, radiobutton, combobox, or checklistbox. The		
	individual strings are separated by the delimiter "/"		
	For example D="Small data set Medium data set Large data set"		
E="number 1/ where the "number 1/number 2 number 3//number n" number 2" n numbers to be returned to GAMS associated with the c			
			1001100C1 2
	checklistbox. The individual numbers are separated by the		
	delimiter "/"		
	For example E="1 2 3 4 5"		
I_"filenath"	where <i>filepath</i> gives the path in which to look for the file under		
I="filepath"	v A G		
	the <i>fileopenbox</i> and <i>filesavebox</i> dialogues. If not specified this is		
	the project directory		
E-"filomask"	For example I="C:\gams\mine" where <i>filemask</i> gives the mask for acceptable files under the		
F="filemask"	fileopenbox and filesavebox dialogues. If not specified this is *.*.		
	For example I="*,gdx"		
R="string"	where the <i>string</i> gives a line of GAMS code to place in the		
K- string	include file.		
	This can contain a %s parameter in which the information to return is substituted		
	For example R="\$include '%s'" or R="set i /1990*%s/;"		
C="string"	A title for the dialogue box being used		
C- siring	For example C="Box to ask for a file"		
L=number	where the <i>number</i> gives a lower bound on a numeric entry		
L-number	For example L=15		
	1 of example L-13		

U=number where the number gives an upper bound on a numeric entry
For example U=15

@"filename" where filename gives the name of a file of input instructions containing the options above in this table
For example @ask.opt

In addition a number by itself can be entered to put multiple entries into columns under the *checkbox*, *radiobutton*, *combobox*, *or checklistbox* entries.

One can use GAMS to generate the input instruction file, but note that it is not possible to do this easily with the PUT facility since \$call to ask is handled at compile time, before the PUT statement has done its work. Rather one must use \$onecho and \$offecho as follows

```
$onecho > asktest.opt
T=checklistbox
M=Choose multiple options
D=option 1|option 2|option 3|option 4|option 5
E=1|2|3|4|5
R=%s checked list box choice
O=k2.inc
$offecho
```

Then one would use the file as follows

```
$call =ask @asktest.opt
set k2 /
$include k2.inc
/;
display k2;
```

These options are discussed in http://www.gams.com/dd/docs/tools/ask.pdf and illustrated in ask.gms which contains the examples in the documentation referred to above.

Example (<u>ask.gms</u>)

```
$call =ask T=integer M="Enter number of cities" o=n.inc
scalar n 'number of cities' /
$include n.inc
/;
display n;
```

More examples are in <u>ask.gms</u> and in the GAMS Data Utilities Models choice under model libraries in the IDE.

18.5.2 Msappavail

MSAPPAVAIL checks which Microsoft Office programs are installed.

The sequence

```
$call msappavail -option
```

can be used in GAMS to checks for the presence of the Microsoft Office software package option on the machine.

Allowable values of option:

- -? List all known Office applications and their status
- -Access
- -Excel
- -Explorer
- -FrontPage
- -Outlook
- -PowerPoint
- -Project
- -Word

Upon return if called with an option other than -? then the GAMS recognized errorlevel is

set to 1 if the program looked for was not found.

set to 0 if found

Whether or not the item was found of not using

```
$if errorlevel 1 $goto noExcel
```

which is true if the item is not found. The file <u>CTA.gms</u> from the model library uses this feature.

18.5.3 Shellexecute

In some cases we want to let the computer figure out what application to start for a given document. This can be accomplished with ShellExecute written by Erwin Kalvelagen. For instance, when we call:

h

shellexecute demo.html

Windows will launch the web browser and show demo.html. This works correctly, irrelevant whether the user installed Microsoft Internet Explorer or Netscape's web browser.

Usage

The command line for ShellExecute looks like:

SHELLEXECUTE filename args

Additional parameters can be specified as documented in shellexecute.pdf They specifiy the action to be performed.; how the application is to be displayed when it is opened; and the default directory for the sub-process.

In many cases you will not need to use these options.

18.5.4 XIstalk

XLSTalk Allows communication with Excel to have it close files, see what version is running and do other functions.

Usage:

```
xlstalk <option> {-V} <file name> {<other parameters>}
```

where the parameters are

<file> : Optional Name of the Excel file with the file extension

<option> : One of the following options; see following table:

Option	Action	Parameter	Return code
-A	Test if Excel is running		0 if Excel not running, 1 if Excel is running
-C	Close file; do not save changes.	<file name=""></file>	
-E	Test if file exists	<file name=""></file>	0 if File does not exist, 1 if File exists
-M	Status of file	<file name=""></file>	0 if file is Not open in Excel 1 if File is open and is not modified 2 if File is open and has been modified
-O	Open file but do not reload	<file></file>	
-Q	Quit Excel if no workbooks have been modified	<file></file>	0 if Excel is closed, 1 if Excel is still running
-R	Run a macro in Excel	<file><macro- name> {<macro- param>}</macro- </macro- </file>	
-S -V	Save and close the file Verbose mode	<file></file>	
-W	Wait for the user to close the file	<file></file>	
-X	Excel version		0 Excel is not installed 1 Excel is installed; version 2003 or earlier 2 Excel is installed; version 2007

or later

In GAMS, the return value can be obtained by using 'errorlevel'.

```
execute 'xlstalk.exe -X';
scalar x;
x = errorlevel;
display x;
```

19 Solver Option Files

Most of the GAMS solvers allow users to affect aspects of their operation by specifying an options file. In general, users do not need to exercise such options, as the default settings are usually appropriate for most problems. However, in some cases, it is possible to improve solver performance by specifying non-standard values. This chapter shows how to use option files.

Basics
Option file contents
Writing options during a model run
Transitory nature of options

19.1 Basics

Telling a solver to look for an options file: .Optfile Option file name

19.1.1 Telling a solver to look for an options file: .Optfile

If you want to cause a solver to use an option file, it is necessary to set the optfile <u>model attribute</u> to a positive value. For example,

```
model mymodel /all/;
mymodel.optfile = 1;
solve mymodel using NLP maximizing dollars;
```

19.1.2 Option file name

You must also create a file that contains the options to be passed on to the solver. The name of that file is specific to the solver being used. In particular the file name is

```
solvername.ext,
```

where solvername is the name of the solver that is currently being used to solve this problem type and is either the default solver or the one defined in a statement like:

```
option modeltype=solvername;
```

The file extension ext depends on the value to which the optfile model attribute has been set. If the model contains a statement like

```
mymodel.optfile = 1 ;
```

the file extension is opt. Setting this to values other than one changes this extension name in a manner as covered below.

For example, if we are solving a

- " NLP and the active NLP solver is CONOPT the option file would be called conopt.opt;
- " LP and the active LP solver is CPLEX the option file would be called cplex.opt.
- " MINLP active MINLP solver is DICOPT the option file would be called dicopt.opt.

19.1.2.1 Alternative option file extention names: .Opt, .Op?, .O??, .???

By setting the value of optfile to a number different from 1 then one can have multiple, situation dependent, option files for the same solver. The following alternatives apply.

Modelname.optfile	Resul	Example	
setting	Exte	Extension	
0		(no option file)	
1	.opt		Minos.opt
2	.op2		Conopt.op2
3	.op3		Cplex.op3
 10	.010		Xa.010
 99 100	.o99 .100		Dicopt.099 Gamschk.100
 999	.999		Gamsbas.999

In general

- " no option file is assumed unless the optfile attribute is set to a non zero value
- " if the option value is greater than or equal to 2 it is masked on top of the opt file extension with 999 being the largest value allowed.
- " Using such names can be convenient so one can have different option file settings for different cases.

19.2 Option file contents

Option file contents vary from solver to solver. This section illustrates some of the common features of the file format. Users should refer to solver manual to discover the solver specific potential contents of an option file.

The option file is an ASCII text file containing one or more lines. Each line of the file falls into one of two categories

- " A comment line
- " An option specification line

<u>Comments: *</u>
Option specifications

19.2.1 Comments: *

A comment line may be inserted into an options file. Such a line begins with an asterisk (*) in the first column, and is not interpreted by either GAMS or the solver, and is used purely for documentation. One can also temporarily deactivate options using such an entry.

19.2.2 Option specifications

Each option specification line can contain only one option. The format for specifying options is as follows.

```
optionkeyword1 modifier or value optionkeyword2 modifier or value optionkeyword3 modifier or value
```

Notes:

- " The option keyword may consist of one or more words and is not case sensitive.
- " Modifiers are generally text strings but are not always required
- " Numerical values are not always required and when entered may be either an integer or a real constant. Real numbers may be expressed in F, E, or D formats.
- " Any errors in the spelling of the keyword(s) or modifiers will lead that option to not be understood and therefore disregarded by the solver.

Examples:

Consider the following CPLEX options file,

```
* CPLEX options file
barrier
IIS yes
preind 0
```

The first line begins with an asterisk and therefore contains comments. The barrier entry specifies the use of the barrier algorithm to solver the linear programming problem, while the IIS indicates the irreducible infeasible set option is to be used on infeasible models and preind turns off the presolve. Details on these options can be found in the CPLEX solver manual.

Also consider the following MINOS options file,

```
Major iterations 2000
Scale all variables
feasibility tolerance 1.0e-5
```

The first option sets the major iteration limit to 2000. The second line tells MINOS to scale all variables including the ones with nonlinear terms. The third option sets the feasibility tolerance. Details on these options can be found in the MINOS solver manual.

19.3 Option file editor

The IDE contains an option file editor that can be used to

- " Create a new options file for a solver
- " Edit an existing option file.
- " Look up option file possibilities and receive information on settings

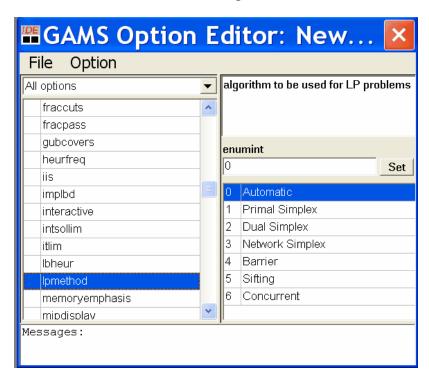
The option file editor is invoked through the IDE utilities>option editor menu choice.

Once in the editor one can use the **file** menu to

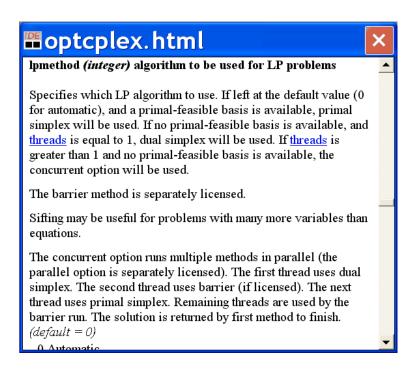
- " Read an existing option file
- " Start up a new one for a particular solver or for GAMS although this seems to have no effect on GAMS execution)
- " Save the file

Once an option file has been read or a new option file started with a solver chosen the user gets

- " A complete list of all alternatives that can be in the option file for the solver chosen
- " A definition of the currently active option and a list of the alternative choices for that option. For example the following screen comes from a new option file after CPLEX was the chosen solver and the option LPMETHOD was scrolled down to



" One can also do a right mouse click or press F2 and get a further definition of the select option as below and in fact this opens a document of all options for the solver at hand.



" There is no attempt in the option file editor to group the options by function and users should still go to the solver guides for that material. This is accessed through the IDE help menu.

19.4 Writing options during a model run

Users may wish to construct the options file during a job to insure that the option file contents are always current. This can be done using Put command as discussed in the Output via Put Commands chapter. In that case, the file must be closed prior to the SOLVE statement using a PUTCLOSE. The following example shows the creation and closing of an option file for the MINOS solver as implemented in frstpart.gms.

```
FILE OPT MINOS option file / MINOS5.OPT /;
PUT OPT;
PUT 'BEGIN'/
   ' Iteration limit 500'/
   ' Major damping parameter 0.5'/
   ' Feasibility tolerance 1.0E-7'/
   ' Scale all variables'/
   'END';
PUTCLOSE OPT;
```

<u>Learning about options: Solver manuals</u>
<u>Default settings for Optfile</u>
<u>Defining a central location for the option files: Optdir</u>

19.5 Learning about options: Solver manuals

Each solver manual explains the specific available solver options. They can be obtained off the distribution disk, in the GAMS systems directory DOCS subdirectory(c:\program files\gams22.7\docs\ today on a Windows machine) or through the IDE.

19.6 Default settings for Optfile

One can preset a value for the <u>optfile command line</u> parameter in the GMSPRMXX.txt customization file for the computer to provide a default value for optfile of 1 automatically making the solver always look for the opt file if desired. Procedures for setting such parameters appear in the <u>Customizing GAMS</u> chapter.

19.7 Defining a central location for the option files: Optdir

One can specify a default location where GAMS will look for option files using the <u>command line</u> <u>parameter</u> Optdir. If not specified, it will be set to the current working directory. A customization value of Optdir may also be set in the Gmsprmxx.txt <u>customization file</u>.

19.8 Transitory nature of options

Solvers are continually updated adding new features. This occasionally makes new options available or changes the format of old ones as solvers are improved. The solver manual is always the best current reference.

20 Advanced Basis Usage

A substantial amount of the solution time encountered when solving a mathematical programming model involves finding the appropriate variables to be in the solution. Using common mathematical programming terminology – this involves a search for the optimal Basis. Often solution time can be reduced substantially if one can identify what to include a priori by suggesting what is known as an **Advanced Basis**. Here I discuss how to do that in GAMS. Note that these techniques do not work with MIPs or with the non-simplex based algorithms like Barrier in CPLEX. However, they do work quite well in many LP, NLP, and MCP applications.

Basics

Advanced basis formation in GAMS

Effect of advanced basis on solution performance

Bratio

Providing a basis
Guessing at a basis

Why use a GAMSBAS or GDX Point basis

Problems with a basis

20.1 Basics

Consider the benefits of a basis in a linear programming context. The solution to a linear programming problem generally has one non-zero variable for each constraint. This means in a model with M constraints all one really needs to know is exactly which M variables are non-zero.

Generally, linear programming solvers take three or more times as many iterations as the number of constraints to reach a solution. Simplex based linear programming solvers initially guess which M variables should be in the solution then one by one insert better variables into the basis until the ultimate, optimal basis is found.

If one can supply an improved guess specifying the set of variables to be in the basis (those to be non-zero in the final optimal solution) then solution time can be reduced. An advanced basis is a user-defined suggestion on variables in the solution. A good advanced basis can reduce solution time by more than an order of magnitude. In one case within my work advanced basis suggestions caused a reduction in solution time from 36 hours to 1 hour.

Here I cover how to provide such information and also discuss some of the difficulties that may arise when using advanced bases.

20.2 Advanced basis formation in GAMS

In GAMS an advanced basis is formed whenever sufficient information is available on the levels and marginals for basis formation. The exact information used are:

- " Variables with non-zero levels are suggested to be basic unless the levels fall at the upper or lower bounds.
- " Variables with non-zero levels equal to their upper or lower bounds (x.l=x.up or x.l=x.lo) are not suggested to be basic rather being suggested as held at their bound. Variables held at bound should also have non-zero marginals (x.m).
- " Variables with zero levels and non-zero marginals are not suggested to be in the basis.
- " Constraints with zero marginals have their slacks suggested for inclusion in the basis.
- " Constraints with non-zero marginals are treated as binding constraints.

Such information is typically not available the first time a model is solved unless the user has explicitly provided it.

20.3 Effect of advanced basis on solution performance

The effect of an advanced basis on solver performance is best illustrated by example. Suppose I take a model and solve it twice (twotran.gms) and observe what happens in comparison with solving the model alone. In particular, I solve a model first then I solve it again then I alter the objective function and solve it a third time. The code to do this appears below (twotran.gms).

```
SOLVE FIRM USING LP MAXIMIZING NETINCOME;
SOLVE FIRM USING LP MAXIMIZING NETINCOME;
TRANSCOST(PRODUCT, TYPE, PLANT, PLANTS)
=TRANSCOST(PRODUCT, TYPE, PLANT, PLANTS)*3;
SOLVE FIRM USING LP MAXIMIZING NETINCOME;
```

The first solve of the model takes 11 iterations the second one takes 0 and the third one takes 1. The model in the third solve when solved all by itself (twotrana.gms) takes 12 iterations.

The reason for fewer iterations when the second and third solves are issued is that GAMS suggested an advanced basis using the saved solution information from the prior solve.

20.4 Bratio

Generation of a basis is actually controlled by the setting of Bratio.

GAMS will suggest a basis as long as the number of candidates for basis inclusion exceed the number of needed elements times the <u>value of Bratio</u>. Thus in a 1000 equation LP with the default value of Bratio (0.25) GAMS will not suggest a basis unless it could find at least 250 elements to include in it. Generally this would not be the case unless the problem had been previously solved and then all 1000 elements would be known or other efforts are made. This means a basis is always suggested by default as long as I are dealing with a second or later solve. It also means that by setting Bratio to 1.0 one can cause the basis to never be suggested and by setting it to a small number (0.01) one can cause GAMS to use whatever is available.

20.5 Providing a basis

So if you want to suggest a basis how can you do it? This happens under three conditions

- " Repeatedly solving
- " Using a point GDX file
- " Using GAMSBAS
- " Guessing at levels and marginals

each of which is explained below.

Getting a basis through repeated solution
An alternative – use a GDX point file

20.5.1 Getting a basis through repeated solution

GAMS always tries to suggest an advanced basis using the saved solution information from a previous solve. But if a solve has not been done then a basis cannot be provided. So users wishing to get whatever gains they can should to the extent possible try to retain a base model solution then execute subsequent solves.

20.5.1.1 Save files

Often one can retain a base model solution through the use of <u>saved work files</u> and in turn provide a starting basis for restarted GAMS code modules that contain subsequent solves. An example of this is inherent in the following DOS bat file (<u>seq.bat</u>).

```
GAMS frstpart s=f1
GAMS nextpart r=f1
```

where both parts (<u>frstpart.gms</u>, <u>nextpart.gms</u>) have solve statements in them.

In turn, once a modeler is satisfied with the model inherent in the saved work files one can retain that work file set providing a basis to all restarted GAMS code. Then one can set up alternative runs modifying model data in files that will be subsequently restarted from those work files. The Achilles heel in this case is that sometimes the original data or model structure needs to be modified and one must work within the original file without the possibility of having GAMS automatically retaining the information from a previous solve.

20.5.2 An alternative – use a GDX point file

For many years applied linear programmers have developed advanced bases by causing a solver to write out a basis and then load that basis when doing the solution of a related model. This is done under the assumption that such a solution will be close to the solution for the related model. GAMS can automatically save and load a file with such information in the form of a GDX point file through the employment of the Savepoint parameter and the subsequent loading of the GDX file using Execute_loadpoint. The steps to use the GDX point file are:

- I. Run a model from which you wish to save the basis information using the Savepoint option, model attribute, or command line parameter.
 - a. Insert the command

```
option Savepoint=1;
or
    option Savepoint=2;
```

before the solve statement.

This will cause a file to be saved which contains the model solution information. The file name for savepoint=1 will be your model name plus the suffix <code>p.gdx</code>. Thus, if your model is named transport then a file named transport_p.gdx. will be saved and if the model is named farmmod then the basis file will be named farmmod_p.gdx. In the case of multiple solves, the basis from the last solve after the command will be the one that is saved. When savepoint=2 is used files are saved for every solve as discussed in the <code>GDX</code>, <code>option</code>, <code>model</code> attribute, or <code>command line</code> <code>parameter</code> chapters.

II. Incorporate the basis in any file in which you wish the basis to be used. In particular use the Execute_loadpoint syntax to incorporate the saved basis file somewhere after the variable and equation definitions but before the solve statement

```
Execute_loadpoint 'transport_p.gdx';
```

Example:

(makepointbas.gms)

First to solve the base problem and save the basis the statements from the model on are

```
MODEL FIRM /ALL/;

OPTION Savepoint=1;;
solve firm using LP maximizing objfun;
```

This solution takes two iterations. The resultant GDX point file contains the marginals and levels for the variables and equations.

I may now modify my base model to include and Execute_loadpoint command that loads the basis (<u>loadpointbas.gms</u>). I may or may not continue use of the Savepoint option

```
MODEL FIRM /ALL/;
OPTION SOLPRINT = ON ;
* SECTION D SOLVE THE PROBLEM
execute_loadpoint 'firm_p';
SOLVE FIRM USING LP MAXIMIZING NETINCOME;
```

The resultant solution takes zero iterations. Thus given the basis, I did no work at all.

20.5.2.1 An older alternative – use GAMSBAS: Bas files

For several years before the development of the GDX point file an alternative solver called **GAMSBAS** was used to cause GAMS to automatically save a basis in terms of executable GAMS statements in a file that could subsequently be incorporated using <u>\$include</u> commands. It has now been discontinued.

The GAMSBAS basis handing procedure is inferior to the GDX <u>point</u> file usage due to difficulties and processing speed that can arise with large models. Many statements can appear in the BAS file in cases overwhelming GAMS ability to input statements (in cases adding over a million statements to the GAMS code) and can take a lot of time to compile. Inclusion of a BAS file basis in a Loop was also problematic due to the number of statements needed. The GDX file alternative alleviates these problems.

20.6 Guessing at a basis

One does not have to use GAMSBAS and may not be able to for the very first solve of a model. One can try to guess at a solution by specifying

- " Non-zero marginals for the constraints that are felt to be binding.
- " Non-zero levels for the variables that are felt to be non-zero in the solution as follows.
- " Non-zero marginals for variable not felt to be in the solution.

For example,

```
OBJECTIVE.m = 1;
RESOURCE.m ("R1") = 1;
RESOURCE.m ("R2") = 1;
RESOURCE.m ("R3") = 0;
OBJFUN.1 = 1;
X.1 ("X1") = 1;
X.1 ("X2") = 1;
X.m ("X3") = 1;
```

This basis if included would cause the simple problem to solve in zero iterations. But making this kind of guess for a large model would be hard. Guess in the NLP case must be done with care as the variable levels are more important and provide the starting point for evaluating the Jacobian.

20.7 Why use a GAMSBAS or GDX Point basis

Above I was using a GAMSBAS or a GDX point basis for the same model that the basis was generated from. Some might ask: Why would this ever be done? Suppose I have a model that I am working on and at some point I need to revise the data in the initial stages before the model statements. Two alternatives would be available.

- " I could include a new table of revised data and use replacement statements to replace the old data.
- " I could go back fix the original data and rerun the model from scratch.

The obvious deficiency of the second strategy is that I lose the basis. But the first strategy introduces yet another problem. I would have a model with the most current data spread throughout. I find the problem with the first alternative more odious and use a basis to overcome the shortcoming of the second.

20.8 Problems with a basis

Provision of an advanced basis does not always help. Solvers may perform poorly encountering problems because the basis is poor. In addition, certain problem types are not amenable to advanced basis use (MIPs). Presolves may also cause the basis to be ignored.

Symptoms and causes of a poor advanced basis MIP

NLP

20.8.1 Symptoms and causes of a poor advanced basis

Sometimes a basis may not help and one may find the solver fails or uses excessive iterations. This can be particularly true in a repeated set of solutions with a radically altered model. For example, one can observe messages after a solve such as

```
sorry guys we seem to be stuck or after 3 factorizations the basis is singular
```

or the solver may also not make significant progress.

There are a couple of possible underlying causes of such messages

- One may have altered the model size using conditionals which either:
 - ¶ Eliminated a large number of variables in the basis.
 - ¶ Deleted a large number of constraints.
- One may also have caused a radical alteration in the model coefficients that compromised the basis.
- " One may be using a basis from a model that was radically altered that possesses many features that the model on hand does not have.

There are several ways of either avoiding the problems such a basis causes or insuring that an advanced basis would be more compatible between related models

- To increase compatibility don't change model size, eliminate things economically as illustrated in the <u>Doing a Comparative Analysis with GAMS</u> chapter.
 - Rather than eliminate a variable leave it in the model but alter it's objective function coefficient so it has a very high cost and will not be desirable to include in the solution.
 - Rather than eliminate a constraint make it non-binding by for example in the case of =L= constraints adding a very large constant to the right hand side.
- " Revert to a saved basis from a related but less altered model.
- " Tell the solver to dump the basis using the BRATIO=1 option.

20.8.2 MIP

Mixed integer programming problem bases may not be all that successful as what's really needed is storage of the branch and bound tree. The only real success from bases may be giving an initial good objective function bound and getting the linear programming part of the solver started relatively guickly.

20.8.3 NLP

In nonlinear models advanced bases are often helpful, but there are cases where they do not contribute to shortened solution time. There are no general rules. Only experience with a problem will show the effectiveness of the advanced basis. Nonlinear programming is the place where I have encountered the biggest solution time reductions.

21 Mixed Integer, Semi, and SOS Programming

There are a number of features within GAMS that are designed for use in formulating and solving mixed integer, semi integer, semi continuous and specially ordered set (SOS) programming problems all of which require a mixed integer or MIP solver.

Specifying types of variables
Imposing priorities
GAMS options and model attributes
Branch and bound output
Nonlinear MIPs
Identifying the solver
Model termination conditions and actions
Things to watch out for

21.1 Specifying types of variables

The following types of variables fall into the mixed integer programming category in GAMS

- " Binary variables (Binary). These can only take on values of 0 or 1.
- " Integer variables (Integer). These can take on integer values between a lower and an upper bound. By default these variables are bounded in GAMS to the interval 0 to 100.
- " Specially Ordered Sets Type 1 (SOS1). Groups of variables where only one member in each group can have a nonzero value in the solution.
- " Specially Ordered Sets Type 2 (SOS2). Groups of variables where only two variables in the group can have nonzero solution levels and they must be adjacent.
- " Semi-continuous variables (Semicont). Variables that must either be zero or can take on a continuous value above a threshold value.
- " Semi-integer variables (Semiint). Variables that must be must either be zero or can take on a integer value above a threshold limit.

Each is discussed below.

Binary variables Integer variables Specially ordered set variables of type 1 (SOS1) Specially ordered set variables of type 2 (SOS2)

Semi-continuous variables

Semi-integer variables

21.1.1 Binary variables

These can take on values of 0 or 1 only. Binary variables are declared as follows

```
Binary Variable sl(i), tl(k,j), wl(i,k,j);
```

Example:

(basint.gms)

```
POSITIVE VARIABLE
                         X1
                         X2
INTEGER VARIABLE
BINARY VARIABLE
                         х3
VARIABLE
                         OBJ
EQUATIONS
                         OBJF
                         X1X2
                         X1X3;
OBJF..
           7*X1-3*X2-10*X3 =E= OBJ;
X1X2..
           X1-2*X2 = L=0;
X1X3..
           X1-20*X3 = L=0;
option optcr=0.01;
MODEL IPTEST /ALL/;
SOLVE IPTEST USING MIP MAXIMIZING OBJ;
```

Notes:

- " The lower bound of zero and upper bound of one restrictions do not need to be added as they are automatically generated.
- " Often such variables are used in generating logical conditions such as imposing mutual exclusivity, complementarity, or other types of phenomenon as discussed in <u>Chapter 15 of McCarl and Spreen</u>.
- " Priorities (.prior attributes of variables) can be used to override binary specifications as discussed below.

21.1.2 Integer variables

These can take on integer values between specified lower and upper bounds where note the default upper bound is 100. Integer variables are declared as follows,

```
Integer Variable sl(i), tl(k,j), wl(i,k,j);
```

Example:

(basint.gms)

POSITIVE VARIABLE	X1
INTEGER VARIABLE	X2
BINARY VARIABLE	х3
VARIABLE	OBJ
EQUATIONS	OBJF

```
X1X2

X1X3;

OBJF.. 7*X1-3*X2-10*X3 =E= OBJ;

X1X2.. X1-2*X2 =L=0;

X1X3.. X1-20*X3 =L=0;

x2.up=125;

option optcr=0.01;

MODEL IPTEST /ALL/;

SOLVE IPTEST USING MIP MAXIMIZING OBJ;
```

Notes:

- " These variables are automatically bounded by GAMS so they have a default upper bound of 100. If the user wishes the integer variables to take on values greater than 100, a larger bound must be specified.
- " A lower bound of zero is automatically generated. This may also be changed.
- " Priorities (.prior attributes of variables) can be used to override binary specifications as discussed below.

21.1.3 Specially ordered set variables of type 1 (SOS1)

At most one variable within a specially ordered set of type 1 (SOS1) can have a non-zero value. This variable can take any positive value. SOS1 variables are declared as follows:

```
SOS1 Variable s1(i), t1(k,j), w1(i,k,j); and
```

The members of the right-most index for each named item are defined as belonging to the SOS1 group or set of variables of which at most one of which can be non zero.

For example, in the SOS1 variables defined above,

- " s1 forms one group of mutually exclusive SOS1 variables which contains elements for each member of the set i and thus only one variable for one of the cases of i can be nonzero with the rest being zero.
- " t1 defines a separate SOS1 set for each element of k and within each of those sets the variables indexed by j are SOS1 or mutually exclusive.
- " w1 a separate SOS1 set for each pair of elements in i and k and within each of those sets the variables indexed by j are SOS1 or mutually exclusive.

Example:

prodschx.gms from the GAMS model library shows formulations with binary, SOS1 and SOS2 sets.

Notes:

- " By default each SOS1 variable can range from 0 to infinity. As with any other variable, the user may set these bounds to whatever is required.
- " One is required to utilize a mixed integer (MIP) solver to solve any model containing SOS1 variables. However, the SOS1 variables do not have to take on integer solution levels.
- " The MIP solver is required because the solution process needs to impose mutual exclusivity and to do this it implicitly defines an additional set of zero one integer variables, then solves the problem as a MIP.
- " The user can provide additional constraints say requiring the sum to the SOS1 variables in a set to be less

than or equal to a quantity (often 1 for convexity). Consider the following example,

```
SOS1 Variable s1(i) ;
Equation defsoss1 ;
defsoss1.. sum(i,s1(i)) =1= 3.5 ;
```

Here the equation defsoss1 defines the largest non-zero value that one of the elements of the SOS1 variable s1 can take.

" A special case of SOS1 variables is when exactly one of the elements of the set has to be nonzero and equal to a number. In this case, the defSoss1 equation will be

```
defSoss1.. sum(i,s1(i)) =e= 10 ;
```

A common use of the use of this type of restriction is for the case where the right hand side in the equation above is 1. In such cases, the SOS1 variable is effectively a binary variable. In such a case, the SOS1 variable could just have been binary and the solution provided by the solver would be indistinguishable from the SOS1 case.

Not all MIP solvers allow SOS1 variables. Furthermore, among the solvers that allow their use, the precise definition can vary from solver to solver. A model that contains these variables may not be perfectly transferable among solvers. You should verify how the solver you are using handles SOS1 variables by checking the relevant section of the solver manual.

21.1.4 Specially ordered set variables of type 2 (SOS2)

At most two variables within a specially ordered set of type 2 (SOS2) can take on non-zero values. The two non-zero values have to be for adjacent variables in that set. Specially ordered sets of type 2 variables are declared as follows:

```
SOS2 Variable s2(i), t2(k,j), w2(i,j,k);
```

The members of the right-most index for each named item are defined as belonging to a special (SOS2) group or set of variables of which at most one of which can be non zero.

For example, in the SOS1 variables defined above,

- " s2 forms one group of SOS2 variables of which at most 2 can be non zero and they must be adjacent in terms of the set i. The adjacency means if the set i has elements /a,b,c,d,f,g/ that one could have any 2 variables like the ones associated with set elements a and b but never a and c since the set elements are not adjacent. This means the sets used must be ordered as discussed in the Sets chapter.
- " t2 defines a separate SOS2 set for each element of k and within each of those sets no more than 2 variables can be non zero. Further, they they must be adjacent in terms of the set j. The adjacency means if the set j has elements /j1,j2,j3,j4,j5,j6/ that one could have any 2 variables like j3 and j4 but never j1 and j6 since the set elements are not adjacent. This means the set j must be ordered as discussed in the <u>Sets</u> chapter.
- " w2 defines a separate SOS2 set for each pair of elements in i and k. Within each of those sets no more than 2 variables can be non zero and they must be adjacent in terms of the set j. The adjacency means if the set j has elements /j1,j2,j3,j4,j5,j6/ that one could have any 2 variables like j3 and j4 but never j2 and j4 since the set elements are not adjacent. This means the set j must be ordered as discussed in the Sets chapter.

Example:

prodschx.gms from the model library shows formulations with binary, SOS1 and SOS2 sets.

Notes:

- " The most common use of SOS2 sets is to model piece-wise linear approximations to nonlinear functions using separable programming.
- " One must use a mixed integer (MIP) solver to solve any model containing SOS2 variables. But, the SOS2 variables do not have to take on integer solution levels.
- " The MIP solver is required because the solution process needs to impose both adjacency restrictions and the restrictions that no more than 2 nonzero level values can be present and to do this the solvers implicitly defines an additional set of zero one variables, then solves the problem as a MIP.
- " The default bounds for SOS2 variables are 0 to plus infinity. As with any other variable, the user may set these bounds to whatever is required.
- Not all MIP solvers allow SOS2 variables. Furthermore, among the solvers that allow their use, the precise definition can vary from solver to solver. Thus a model that contains these variables may not be perfectly transferable among solvers. Please verify how the solver you are using handles SOS2 variables by checking the relevant section of the Solver Manual.

21.1.5 Semi-continuous variables

Semi-continuous variables are restricted, if non-zero, to take on a level above a given minimum and below given maximum. This can be expressed algebraically as:

Either

```
 \begin{array}{c} x \! = \! 0 \\ \text{or} \\ x \; \$ \; \text{a and} \; x \, < \, b \end{array}
```

By default, the lower bound (a) is 1.0 and the variable is upper bounded at infinity. The lower and upper bounds are set through the .lo and .up variable attributes as discussed in the <u>Variables</u>, <u>Equations</u>, <u>Models and Solves</u> chapter. In GAMS, a semi-continuous variable is declared using the reserved phrase Semicont variable. The following example illustrates its use.

```
semicont variable x ;
x.lo = 1.5 ; x.up = 23.1 ;
```

The above code declares the variable x to be a semi-continuous variable that can either be 0, or can behave as a continuous variable between 1.5 and 23.1.

Notes:

- " One is required to utilize a mixed integer (MIP) solver to solve any model containing Semi-continuous variables. However, these variables do not have to take on integer solution levels.
- " The MIP solver is required because the solution process needs to impose the discontinuous jump between zero and the threshold value. To do this solvers implicitly define an additional zero one variable, and then solve the problem as a MIP.
- " The lower bound has to be less than the upper bound, and both bounds have to be greater than 0. GAMS will flag an error if it finds that this is not the case.
- Not all MIP solvers allow semi-continuous variables. Please verify that the solver you are using can handle semi-continuous variables by checking the solver manual.

21.1.6 Semi-integer variables

Semi-integer variables are restricted, if non-zero, to take on an integer level above a given minimum level. This can be expressed algebraically as:

Either

```
x=0 or x \ \$ \ a \ and \ integer
```

By default, the lower bound (a) is set to 1.0 and the variable is upper bounded at 100. The lower and upper bounds are set through the .lo and .up variable attributes as discussed in the <u>Variables</u>, <u>Equations</u>, <u>Models and Solves</u> chapter.

In GAMS, a semi-integer variable is declared using the reserved phrase Semiint variable. The following example illustrates its use.

```
semiint variable x ;
x.lo = 2 ; x.up = 23 ;
```

The above declares the variable x to be a semi-continuous variable that can either be 0, or can behave as an integer variable between 2 and 23.

Notes:

- " One is required to utilize a mixed integer (MIP) solver to solve this problem type.
- " The lower bound has to be less than the upper bound, and both bounds have to be greater than 0. GAMS will flag an error if it finds that this is not the case.
- " The variables are upper bounded at 100. If one wants larger bounds then they need to be specified.
- " The bounds for semiint variables have to be set at integer values. GAMS will flag an error during model generation if it finds that this is not the case.
- " Not all MIP solvers allow semi-continuous variables. Please verify that the solver you are interested in can handle semi-continuous variables by checking the Solver Manual.

21.2 Imposing priorities

In MIP models users can specify an order for picking variables to branch on during a branch and bound search. This is done through the use of priorities. Without priorities, the MIP algorithm will internally determine which variable is the most suitable to branch on.

Priorities are set for individual variables through the use of the .prior variable attribute as discussed in the <u>Variables, Equations, Models, and Solves</u> chapter. The closer to one the setting of the .prior variable attribute, then the higher the priority the variable is given when it is one of the eligible candidates for branching upon in the MIP solver. Priorities can be set to any real value or +inf. The default value is 1.0. Functionally **.prior** establishes in what order variables are to be fixed to integral values while searching for a solution. Variables with a specific .prior value will remain relaxed until all variables with a lower .prior values have been fixed. The most important variables should be given the highest priority and this means they should have the closets to one nonzero values of the prior attribute.

For priorities other than the infinity one to be used the user must activate them through use of the GAMS model attribute statement

```
mymodel.prioropt = 1 ;
```

where mymodel is the name of the model specified in the model statement for the problem to be solved as discussed in the <u>Model Attributes</u> chapter. The default value is 0 in which case priorities will not be used.

Example:

The following example illustrates its use,

```
mymodel.prioropt = 1;
z.prior(i,'small') = 3;
z.prior(i,'medium') = 2;
z.prior(i,'large') = 1;
```

In the above example, z(i, 'large') variables are branched on before z(i, 'small') variables.

Notes:

- " The higher the value given to the .prior suffix, the lower the priority for branching.
- " Note that there is a prior variable attribute for each individual component of a multidimensional variable.
- " All members of any SOS1 or SOS2 set should be given the same priority value.
- The .prior attribute of a discrete variable can be used to relax the discrete restriction on that variable. Setting the .prior value to +inf will relax a variable permanently. This relaxation is done independent of the model attribute .prioropt.

21.3 GAMS options and model attributes

GAMS has a number of options and model attributes that can be used to influence MIP solver performance. They are invoked as discussed below or in the Model Attributes chapter.

```
Modelname.Cheat = x;

Modelname.Cutoff = x;

Modelname.Nodlim = x;

Modelname.Optca=X; Option Optca=X;

Modelname.Optcr=X; Option Optcr=X;

Modelname.Optfile = 1;

Modelname.Prioropt = 1;

Modelname.Tryint = x;
```

21.3.1 Modelname.Cheat = x;

The cheat value requires each new integer solution to be at least x better than the previous one. This can reduce the number of nodes that the MIP solver examines and can improve problem solving efficiency. However, setting this option at a positive value (zero is the default) can cause some integer solutions, including the true integer optimum, to be missed. When a model has been solved with the cheat parameter set at a nonzero level than all one is able to say is that the optimum solution is within

the cheat parameter or less of the solution found. The cheat parameter is specified in absolute terms (like the Optca option). Certain solver options override the cheat setting.

Use of this parameter is done using a command like (basint.gms)

```
iptest.cheat=0.1;
```

where the model being solved is named iptest and cheat is set to 0.1.

Integer programming solver option file parameters like the CPLEX option objdif can override the cheat attribute value.

21.3.2 Modelname.Cutoff = x;

As the branch and bound search proceeds, the parts of the tree with an objective worse than the cutoff value x are ignored. This can speed up the initial phase of the branch and bound algorithm (before the first integer solution is found). However, setting this option at a positive value (zero is the default) can cause some integer solutions, including the true integer optimum, to be missed if in a maximization, it's value is above the cutoff. In fact, if the If you set cutoff below the optimum, you get no solution -- not just some missed integer solutions. Cutoff may also cause one to miss finding an initial feasible integer solution.

The cutoff parameter is specified in absolute terms (like the Optca option).

Use of this parameter is done using a command like (basint.gms)

```
iptest.cutoff=12;
```

where the model being solved is named iptest and cutoff is set to 12.

21.3.3 Modelname.Nodlim = x;

This attribute specifies the maximum number of nodes to process in the branch and bound tree for a MIP problem. This can stop solutions that are exhibiting "excessive" iterations and if the limit is reached causes the algorithm to terminate, without reaching optimality. The Nodlim parameter is specified as an integer.

Use of this parameter is done using a command like (secur.gms)

```
security.nodlim=10000;
```

where the model being solved is named security and nodlim is set to 10000.

21.3.4 Modelname.Optca=X; Option Optca=X;

This specifies the absolute optimality criterion for a MIP problem. In general, GAMS tells the solvers to stop trying to improve upon the integer solution and stop calling the solution close enough to optimal when

```
(|BP - BF|) < Optca,
```

where BF is the objective function value of the current best integer solution while BP is the best possible

integer solution.

This reduces solution time as the solver stops not looking for better solutions. However, setting this option at a positive value (zero is the default) can cause the true integer optimum to be missed if it's value is within Optca of the best solution on hand when the problem stops. The final solution could be the best, but is guaranteed only to be within the tolerance of the "true optimal".

Optca is specified in absolute terms relative to the objective value. Thus a value of 100 means the objective value will be within the 100 units of the true objective value.

Use of this parameter involves a command like (basint.gms)

```
iptest.optca=12;
or
Option optca=12;
```

where the model being solved is named iptest and optca is set to 12.

21.3.5 Modelname.Optcr=X; Option Optcr=X;

This specifies the relative optimality criterion for a MIP problem. In general GAMS tells the solvers to stop trying to improve upon the integer solution when

```
(|BP - BF|)/(|BP|) < Optor,
```

where BF is the objective function value of the current best integer solution while BP is the best possible integer solution. However some solvers, in particular CPLEX use slightly different definitions. The Optor option is used in CPLEX to stop when (|BP - BF|)/(1.0e-10 + |BF|) < Optor.

In turn the solver stops after finding a solution proven to be "close enough" (within the Optcr tolerance) to optimal. This reduces solution time as the solver stops not looking for better solutions. However, setting this option at a positive value (0.1 is the default) can cause the true integer optimum to be missed if it's value is within Optcr of the best solution on hand when the problem stops. The final solution could be the best but is guaranteed only to be within the tolerance of the "true optimal".

The Optor parameter is specified in proportional terms relative to the objective value thus a value of 0.10 means the objective value will be within the 10% of the true objective value.

Use of this parameter is done using a command like (basint.gms)

```
iptest.optcr=0.012;
or
Option optcr=0.012;
```

where the model being solved is named iptest and optor is set to 0.012 or 1.2%. The default value for Optor is large being 0.10 or 10%.

21.3.6 Modelname.Optfile = 1;

Instructs the mixed integer solver to read an options file as discussed in the <u>Solver Option Files</u> chapter. The name of the option file is solvername.opt (ie cplex.opt or xa.opt or osl.opt). Solver options allow one to manipulate the way solvers work affecting a number of solver functions including choice of the branch and bound tree handing strategies. The solver manuals cover the allowable options.

21.3.7 Modelname.Prioropt = 1;

Instructs the mixed integer solver to use priority branching information passed by GAMS through the variable.prior attributes. If used priorities should reflect knowledge of the problem. Variables with higher priorities – lower values of the ,prior attribute -- will be branched upon before variables of lower priorities. This information indicates user specified preferred directions for the internal branch and bound tree search and can dramatically reduce the number of nodes searched.

Problem knowledge may indicate what could be considered first. For example, consider a problem with a binary variable representing a yes/no decision to build a factory, and other binary variables representing equipment selections within that factory. You would naturally want to explore whether or not the factory should be built before considering what specific equipment to be purchased within the factory so you would set the priority values lower for the build variables. By assigning a higher priority – lower value of prior- to the build/nobuild decision variable, you can force this logic into the tree search and speed up computation time by not exploring uninteresting portions of the tree.

Note priorities are not needed and the branch and bound codes used sophisticated branching criteria involving potential of the variable to affect the objective function value.

21.3.8 Modelname. Tryint = x;

Causes the mixed integer solver to try to make use of the available initial integer solution. The exact form of implementation depends on the solver and can be in part controlled by solver settings or options. See the solver manuals for details.

21.4 Branch and bound output

When the model <u>secur.gms</u> was solved with an earlier version of CPLEX it yielded output like the following

		Nodes				Cuts/		
	Node	Left	Objective	IInf	Best Integer	Best Node	ItCnt	Gap
	0	0	2.2303e+007	24		2.2303e+007	0	
	100	93	2.2303e+007	1		2.2303e+007	53	
	200	193	2.2303e+007	1		2.2303e+007	53	
*	280+	266	2.2303e+007	0	2.2303e+007	2.2303e+007	53	0.00%
	300	270	2.2303e+007	1	2.2303e+007	2.2303e+007	53	0.00%
*	390	65	2.2303e+007	0	2.2303e+007	2.2303e+007	104	0.00%

Fixing integer variables, and solving final LP..

MIP Solution : 22303062.100023 (104 iterations, 391 nodes)

Final LP : 22303062.100023 (0 iterations)
Best integer solution possible : 22303113.765793

Absolute gap : 51.6658
Relative gap : 2.31653e-006

This output will differ across solvers but generally contains the same types of information showing the branch and bound approach in action. Namely the columns by label are

- " Node is number of branch and bound problems examined so far.
- " Nodes left is number of problems created during the branching process that are yet to be examined.

- " Inf tells number of integer variables with non-integer solution levels.
- " Objective gives the current objective function value.
- Best node gives the current lower bound on the solution. Similarly the column
- Best integer gives the incumbent solution. Note the last solution in that column is not necessarily global best.
- " Gap gives max percentage difference from theoretical optimum.

Here we see, no solution is found for a while (indicated by blank entry in Best Integer until iteration 280), then one found and another. This shows the common phenomena that MIP solves usually end with a gap between the solution found and the best possible. This is controlled by iteration limits, resource limits, solver options, and model attributes like optcr/optca.

21.5 Nonlinear MIPs

Modelers may wish to impose integer restrictions on nonlinear formulations. Today GAMS contains the DICOPT and SBB solvers that permit this. They tie together other solvers. For example both can use CONOPT to solve the nonlinear sub-problems. DICOPT also uses MIP solvers on the integer part of the problem while SBB contains an internal integer solution algorithm.

For example suppose we impose restrictions in a portfolio problem that a minimum of 10 shares be bought if any and that we buy integer numbers of shares (intev.gms)

```
Integer VARIABLES INVEST(STOCKS)
                                        MONEY INVESTED IN EACH STOCK
binary variables
                  mininv(stocks)
                                        at least 10 shares bought
VARIABLE
                      OBJ
                                        NUMBER TO BE MAXIMIZED ;
EOUATIONS
                      OBJJ
                                        OBJECTIVE FUNCTION
                      INVESTAV
                                        INVESTMENT FUNDS AVAILABLE
                      minstock(stocks) at least 10 units to be bought
                                        Set up indicator variable;
                      maxstock(stocks)
                 SUM(STOCKS, MEAN(STOCKS) * INVEST(STOCKS))
OBJJ.. OBJ =E=
               - RAP*(SUM(STOCK, SUM(STOCKS,
                      INVEST(STOCK)* COVAR(STOCK,STOCKS) * INVEST(STOCKS))));
               SUM(STOCKS, PRICES(STOCKS) * INVEST(STOCKS)) =L= FUNDS;
INVESTAV..
minstock(stocks)...
                      invest(stocks) =g= 10*mininv(stocks);
                      invest(stocks)=l=1000*mininv(stocks);
maxstock(stocks)..
MODEL EVPORTFOL /ALL/ ;
SOLVE EVPORTFOL USING MINLP MAXIMIZING OBJ ;
```

When using DICOPT and SBB it is very important to have the constraints represent to the full extent possible the link between continuous and integer variables.

21.6 Identifying the solver

MIP problems are sometimes hard to solve and sometimes involve trying out different alternatives. Option statements are involved as discussed in the options chapter.



RMIP RMINLP

21.6.1 MINLP

This option specifies what solver GAMS will use when it needs to solve a MINLP type of model. This option is used by setting

Option MINLP=solvername;

where the solver must be MINLP capable.

21.6.2 MIP

This option specifies what solver GAMS will use when it needs to solve a MIP type of model. This option is used by setting

Option MIP=solvername;

where the solver must be MIP capable.

21.6.3 RMIP

This option specifies what solver GAMS will use when it needs to solve a RMIP type of model. This option is used by setting

Option RMIP=solvername;

Where the solver must be RMIP capable.

21.6.4 RMINLP

This option specifies what solver GAMS will use when it needs to solve a RMINLP type of model. This option is used by setting

Option RMINLP=solvername;

Where the solver must be RMINLP capable.

21.7 Model termination conditions and actions

The following termination conditions can occur

Value of Modelstat indicates integer Model Solution Status

8 Integer solution found

9 Solver terminated early with a non-integer solution found(only in MIPs)

10 No feasible integer solution could be found

When a number 9 occurs one may need to consider whether the gap is satisfactory or whether the model has to be run for a longer time. When 10 occurs there truly may be no feasible MIP solution and

this can be hard to diagnose. In such cases one should certainly make sure that the RMIP has a feasible solution, then try to fix in an integer solution that should be feasible and find out why not.

21.8 Things to watch out for

There are some problems one may have either due to GAMS settings or problem characteristics. I summarize three of these below.

<u>Default bounds</u> <u>Ending with a gap – big default for Optor (10%)</u> The nonending quest

21.8.1 Default bounds

One needs to be aware that the GAMS default bound used to limit the maximum value of the integer variables to 100 but as of version 23.1 this can be changed to +inf by altering a parameter.

This is controlled using the GAMS parameter PF4=n.

- Pf4=0: A default upper bound of +INF will be passed to the solver.
- Pf4=1: Bounds of 100 will be passed to the solver as with older GAMS versions. In addition messages
 will be written to the log and listing to report on the number of integer or semi-integer variables which
 had bound set to 100.
- PF4=2: The new default values of +INF will be used as with PF4=0. When a solution is returned to GAMS and the level value of an integer variable exceeds the old bound value of 100, a message will be written to the log and listing.
- PF4=3: The same as PF4=2 with an additional execution error issued if the solution reports a level value greater than 100 for any integer variable with a default bound of +INF.

If the GAMS parameter PF4 is not used GAMS defaults to PF4=1 or bounds of 100 and the problem bounds will be the same as in previous releases.

Setting PF4 values to 2 and 3 is a convenient way to test if the application relies on the previous default bounds of 100.

Future releases may use PF4=0 as the default.

21.8.2 Ending with a gap – big default for Optcr (10%)

MIPs solves often end with a gap between the solution found and the best possible. This is controlled by optcr/optca or by non convergence. The default value of Optcr is relatively large being 0.10 or a 10% gap as discussed above. Users may want to reduce this to a smaller value. The other cause of a gap is discussed just below.

21.8.3 The nonending quest

Integer programming is a quite desirable formulation technique. But, integer problems can be hard to solve due to search nature of solution process

Three approaches can help

" Reformulate reflecting as much problem knowledge in the formulation as possible improving the

depiction of the

- Way the integer variables are tied together by the constraints. For example, entering constraints that reflect that if one size of machine is chosen in the first stage of an assembly line that it must be matched with a comparable machine in the second stage.
- ¶ Way the integer and continuous are tied together by the constraints. For example, one could achieve benefits by entering constraints indicating that the sum of the continuous variables depicting volume through a warehouse whose construction is depicted by integer variable representing warehouse must be no more than capacity times the integer variable and no less than say 75% of capacity times the integer variable.
- ¶ Restricting the values of the integer variables eliminating "unnecessary" cases of integer variables. For example, in a warehouse location problem if only one warehouse can practically be built require the sum across the variables to be one. Similarly if experience says at least 2 machines are necessary but no more than 5 then enter such constraints.
- " Use MIP solver features through options and GAMS. Sometimes spectacular reductions in solution time can be achieved in very little time by changing solver branch and bound procedures.
- " Expand available resources or allowable iterations.

Also these solves are generally slower so one must be patient.

22 NLP and MCP Model Types

There are a number of items users should be aware of regarding problem set up, termination conditions and other matters for NLP and MCP problems. Non linear programs or NLPs refer to that class of programs where either the objective function or constraints contained nonlinear terms. Mixed Complementarity Problems or MCPs models can also contains such terms. There is nothing special about the specification of nonlinear terms, as one just uses multiplication(*), <a href="multiplication(**) or division(/) operators within the algebraic specifications of the ...equation contents. One can also use a number of the available functions defined (Exp, Log10, Prod, Sqr, plus others) as covered in the chapter on calculations.

Terminology
Problem setup
Output
NLP and MCP variants
Solvers

22.1 Terminology

Superbasic Complementarity

22.1.1 Superbasic

Some of the solvers refer to variables that are superbasic. To solve a linear program it is sufficient to look at basic solutions or "corner points": A set of basic variables (with the number of basic variables equal to the number of constraints) is used to satisfy the constraints, and the remaining so called non-basic variables are all at either their upper or their lower bound (frequently zero).

In nonlinear programming, the optimal solution is usually not at a corner point. Some of the variables

will still be at their lower or upper bounds and these variables are again called non-basic variables. The number of remaining variables will usually be larger than the number of constraints. Some solvers will split these remaining variables into basic variables, that are adjusted to satisfy the constraints (the number of basic variables is always equal to the number of constraints), and superbasic variables, that are adjusted to minimize or maximize the objective function. The number of superbasic variables is sometimes called the degrees of freedom. It is a measure of the nonlinearity of the solution around the current point.

22.1.2 Complementarity

Mixed complementarity model types (MCP) require a complementarity between the variables and the equations where either

a variable is nonzero and a constraint strictly binding

or

the constraint is non binding and the variable zero.

They also require the number of variables in the model to exactly match the number of equations in the model. This is discussed below.

22.2 Problem setup

Staring points -- initial values
Upper and lower bounds
Scaling
Degenerate cycling blocking
Advanced bases
MCP complementarity specification

22.2.1 Starting points -- initial values

One strategy one can use to improve solver performance involves use of starting points where initial values are provided for the decision variables within the problem. The specification of starting points involving good initial values for the individual variables is important in a NLP/MCP context for a number of reasons.

- " Non-convex models may have multiple solutions and the solvers generally only try to find one local one. An initial point in the right neighborhood is more likely to return a desirable solution.
- " Initial values that satisfy or closely satisfy many of the constraints reduce the work involved in finding a first feasible solution.
- " Initial values that are close to the optimal ones reduce the work required to find the optimal point and therefore the solution time.
- " The progress of the optimization algorithm is based on good directional information and therefore on good derivatives. The derivatives in a nonlinear model depend on the current point, and an improved initial point can improve solver performance.

Starting points are specified by assigning values to the <u>level attribute</u> of the variables before solution. Namely, one enters lines like

```
x.l(setdependency) = startingvalue;
```

into the code after the definition of the variables, but before the first solve.

The initial values used within one of the nonlinear solvers employed by GAMS are suggested by GAMS based on the problem formulation and the initial values provided. By default the initial value chosen for all variables is zero or the lower bound. Unfortunately, zero is in many cases is a bad initial value for a nonlinear variable. For example, an initial value of zero is especially bad if the variable appears in a product term since the initial derivative becomes zero, and it appears as if the function does not depend on the variable. Zero starting values can also cause numerical difficulties when logarithms, exponentiations or divisions are involved. Also nonzero lower bound derived starting points may not be desirable as derivatives evaluated at small lower bounds may be very large and provide the algorithm with misleading information.

Users should endeavor to supply as many sensible initial values for the nonlinear variables as possible by assignment to the level value, var.L, in GAMS as illustrated in the Basis Chapter. It may be desirable to initialize all variables to 1, or to the scale factor if employing the GAMS' scaling option. A better possibility is to select reasonable values for some variables that from the context or from prior solutions using advanced basis concepts like a GDX solution point file.

Constraint relationships can help in providing initial values. For example if the constraints

```
eq(i) .. x(i) = log(a(i)*y(i));
```

were in a model and you have assigned initial values to y.l(i), then you could provide a feasible solution by assigning x.l(i) = log(a(i)*y.l(i)).

One should try to the extent possible to assign initial values to as many as possible of the interrelated variables. Assume you have assigned a value to y.l(i) in the constraint above and have left x.l at zero. Commonly when a solver is trying to find a feasible solution, it will adjust one variable for each constraint. If the solver selects y to be adjusted (a good choice since it is away from its bounds and therefore free to move) then it will change y to the value that makes the constraint feasible and remove your starting point.

22.2.2 Upper and lower bounds

Lower and upper bounds in nonlinear models can

- " Represent constraints on the reality that is being modeled, e.g. a variable must be positive, or it must be less than or equal to 10.
- " Help the algorithm by preventing it from moving far away from any optimal solution and avoiding regions where problems are encountered like unreasonably large function or derivative values as well as singularities in the nonlinear functions. These bounds are called algorithmic bounds.
- " Facilitate solution feasibility since most solvers will honor bounds at all times, but inequalities are not necessarily satisfied at intermediate points.
- " Improve presolve performance since NLP solvers preprocessors incur a computational penalty when inequalities are present.

Algorithmic bounds merit further discussion. When a model contains the Log or Log10 of a variable it is generally useful to have that variable be no smaller than a given value like 1.e-3 (x.lo=1.0e-3) as the log gets very large as zero is approached and is undefined if the variable becomes negative. Similarly use of Exp of a variable in model equations implies that the variable value should be less than 20-25. Small values for variables used with negative exponents or in denominators are again not desirable. Solver performance can be improved and execution errors avoided when one introduces algorithmic bounds on variables not naturally bounded by the model formulation.

22.2.3 Scaling

Nonlinear programming algorithms use the derivatives of the objective function and the constraints to determine good search directions and to determine how to alter the value of the decision variable levels. They also use function values to determine if constraints are satisfied or not. The scaling of the variables and constraints, i.e. the units of measurement used for the variables and constraints, determines the relative size of the derivatives and function values. They also determine the solution levels and marginals and the search path taken by the algorithm. Proper, consistent scaling of these items is important to the success of the solution algorithm and the quality of the answer returned.

In this context proper consistent scaling means one should scale to achieve:

- " Solution level values for the variables fall into a range around 1, e.g. from 0.01 to 100.
- " Solution values of the nonzero constraint marginals that exhibit absolute values falling into a range around 1, e.g. from 0.01 to 100.
- Derivatives of nonlinear terms (Jacobian elements) in the model equations that fall in absolute value around 1, e.g. from 0.01 to 100 both at the starting values and at the optimal solution.
- " Constants in the model equations that exhibit absolute values around 1, e.g. from 0.01 to 100.

This generally implies that user defined scaling should be employed as discussed in the <u>Scaling GAMS Models</u> chapter. Note some of the solvers have internal scaling procedures, but in general users can do a better job. Scaling factors involve a model level specification of the <u>scaleopt</u> model attribute and an individual <u>variable-by-variable</u> and equation-by-equation specification of the scaling factors.

22.2.4 Degenerate cycling blocking

Most of the commercial linear programming solvers have provisions within them to temporarily place small numbers on the right hand sides of problems if during a solution process they sense that degenerate cycling is occurring. In general, nonlinear programming solvers do not have such an internal feature. Sometimes nonlinear programming solution success and solver performance can be enhanced by making model formulation additions along those lines.

In particular, if users find that the nonlinear programming solution process exhibits a large number of iterations where the solver does not make significant progress in altering the objective function value, then some action may be in order. I have had success with speeding up the nonlinear solutions by altering the zero right hand sides in problems. In particular, sometimes I add a relatively small number to the right hand side of the equation so that instead of

$$f(x) <= 0$$
we have
$$f(x) <= delta*0.001$$

where delta is set to one if we wish the additions and zero otherwise and the 0.001 is adjusted to the size needed for the constraint. Such an addition quite frequently reduces solution time by helping the solver avoid degenerate cycling and if done correctly really does not make a qualitative difference in resultant model solution. One can also set delta to zero after an optimal solution has been achieved and resolve to clean out the effects of the small numbers.

Notes:

" The magnitudes of the numbers added to the right hand side depend on the model context.

- ¶ The numbers should be chosen so they do not introduce significant distortions into the problem solution.
- ¶ One also should not always utilize the same number but perhaps some systematically varying number or a random number.
- " Such actions make the constraints easier to satisfy and helps avoid degenerate cycling.
- I not only use this on problems with right hand sides of zero, but also on problems which have a lot of common and equal non zero right hand sides where I will add a small number to the right hand sides.

22.2.5 Advanced bases

In nonlinear models advanced bases are often helpful but there are cases where they do not contribute to shortened solution time. There are no general rules. Only experience with a problem will show how the effectiveness of the provision of an advanced basis. Nonlinear programming is the place where I've had largest gains in terms of solution time reduction with things being reduced from day to hours. Formation and usage of advanced bases are discussed in the Advanced Basis Usage chapter.

Sometimes advanced bases can cause difficulties in nonlinear programming model types. In such cases one may need to <u>manage a model</u> so there aren't radical departures in terms of the number of incorporated variables and equations relative to be saved basis helping avoiding initial singularity. One may also need to use the <u>Bratio</u> option to destroy the basis.

22.2.6 MCP complementarity specification

Mixed complementarity problem model types must obey a property where there are exactly as many variables as there are equations and each variable must be specified as being complementary with one and only one equation. This is done in the <u>Model</u> statement where one lists the equations to be included followed by a period(.) and the name of the associated **complementary variables** as follows (<u>mcp.gms</u>)

```
Model qp6 Michael Ferris example of MCP
/ d_x?x, d_w?w, retcon?m_retcon,
budget?m budget, wdef?m wdef /;
```

where the notation has

```
equation name?complementary variable name
```

In addition one can use the /all / notation to automatically include all equations and match up complementary variables. This will work provided that

- " All the equations are of the form =e= or =n=.
- " The variables are all free (specified as Variables not Positive Variables).
- " The problem being square with free variables defined with exactly matching subscripts for each equation.
- " This does not fully convey the complementary structure to the solver and is generally inferior to a user defined specification of the complementary pairs.

This is illustrated in kormcp.gms.

The MCP problem structure imposes particular requirements on specification of the equations in the problem.

- " It is always acceptable to write the equations defining the problem with =N= relations. In this case, the sign of the associated equation is implied by the equation/variable matching and the variable bounds.
- " If a variable is complementary with an equation and that variable has lower bounds only (e.g. if the variable in GAMS terms is a positive variable) then it is acceptable to write the complementary equation with =G= relations, since this is consistent with the constraint implied by the lower bound on the variable.
- " A variable bounded only above can be matched with =L= equations.
- " Free variables without bounds can be matched with =E= equations.

These restrictions are elaborated on in the Model Types and Solvers chapter.

22.3 Output

Output files associated with nonlinear terms in models contain several unique characteristics.

Problem displays - limrow/limcol marking Model setup output Solver results

22.3.1 Problem displays - limrow/limcol marking

Nonlinear terms are marked in the <u>limrow</u> and <u>limcol</u> output. Namely, nonlinear coefficients are enclosed in parentheses, and the value of the coefficient depends on the level attributes (.I values) of the variables. The listing shows the partial derivative of each variable evaluated at their current level values and there is an implicit unlisted constant involved with the function evaluations. For the example <u>simpnlp.gms</u> with the equation

```
Eq1.. 2*sqr(x)*power(y,3) + 5*x - 1.5/y = e = 2;
```

At the starting point

```
x.1 = 2; y.1 = 3;
```

The equation listing contains

```
Eq1.. (221)*x + (216.1667)*y = 2; (LHS = 225.5, INFES = 223.5 ***)
```

In this case the 221 against x is the first derivative with respect to x = 2*2*x*power(y,3)+5 (note that the linear term 5*x is treated as part of the nonlinear function), while the 216.1667 against y is the first derivative with respect to y = 2*sqr(x)*3*power(y,2) + 1.5/power(y,2) and the 225.5 is the current evaluation of the function left hand side 2*sqr(x)*power(y,3) + 5*x - 1.5/y and the INFES value is the LHS evaluation minus the RHS evaluation. The proper interpretation of the x and y above are the differences from the starting point thus 221 is the change in the function as x incrementally varies from the starting value of 2.

Note when scaling is present this list will contain the scaled derivatives. The numbers listed are directly useful in evaluation of the scaling criteria mentioned above.

22.3.2 Model setup output

The model setup output as discussed in the <u>Standard Output</u> chapter also has some other features influenced by the solution of nonlinear or MCP model types. Namely for the example <u>simpnlp.gms</u> it is

MODEL STATISTICS

BLOCKS OF EQUATIONS	1	SINGLE EQUATIONS	1
BLOCKS OF VARIABLES	2	SINGLE VARIABLES	2
NON ZERO ELEMENTS	2	NON LINEAR N-Z	2
DERIVATIVE POOL	6	CONSTANT POOL	11
CODE LENGTH	54		

This output provides details on the size and nonlinearly of the model.

- The non linear n-z entry refers to the number of nonlinear matrix entries in the model.
- " The code length entry reports on the complexity of the nonlinear part of the model. The numerical value reports the amount of code GAMS passes to the nonlinear solver that describes all the nonlinear terms in the model.
- The derivative pool and constant pool provide more information about the nonlinear information passed to the nonlinear solver.

22.3.3 Solver results

Nonlinear problem solutions lead to slightly different reports of solver results. These manifest themselves in the nature of the iteration log, the termination messages that can be encountered, in error reporting and in the MCP case in the nature of certain items in the output.

22.3.3.1 Iteration log

While the iteration log is certainly different when a nonlinear problem is being solved there is no standardized output here. Namely the iteration log is constructed by the solver. Thus the exact output depends on the solver being used and is a user choice. For log file discussion see the solver manuals.

However a general statement can be made. Namely nonlinear programming solution outputs are somewhat more technical as a gradient based approximating process is usually being employed involving the presence of superbasic variables. Generally the solver log output is designed to keep the user informed on algorithm related factors including such things as the magnitude of the gradients, the step size, and the number of superbasic variables in the solution.

22.3.3.2 Termination messages

Nonlinear solvers may terminate in a number of ways. This section will elaborate where needed on the meaning of the termination messages and in cases point to discussions of corrective actions. This will be done in terms of the reported Model Status or model attribute Modelstat, and the reported Solver Status or Solvestat model attribute.

" In general users should recognize that nonlinear programming problem optimal solutions will always be reported as Locally Optimal. This occurs since the solvers and GAMS generally do not try to verify whether the conditions for true global optimality exist (e.g. does the problem involve a globally concave function subject to convex constraint set). That does not mean that the solution found is not a global optimum just that that verification is left to the user.

- " Models may be Locally Infeasible. However, this can be misleading. In particular, if the model is non-convex it may have a feasible solution in a different region and a different starting point may reveal a feasible solution.
- " Models may terminate with an Intermediate Nonoptimal being terminated by the solver. Discontinuities, <u>poorly scaled models</u>, or <u>degenerate cycling</u> can cause the problem as can iteration limits, or time limits.
- " Models may be unbounded. This occurs if a variable exceeds a maximum value. This can be caused by genuine unboundedness or by poor scaling.

22.3.3.3 Function evaluation errors

The solvers may terminate with numerically based errors. These can involve domain errors when the user defined nonlinear terms are evaluated at solution points that cause under or overflows. In such cases one often has to add algorithmic bounds as discussed <u>above</u>, or engage in scaling as discussed in the <u>Scaling Chapter</u>. Further discussion of such errors appears in the <u>Execution Errors</u> chapter. One can relax the number of these allowed using the Option <u>Domlim</u>. The model attribute <u>domusd</u> gives a count of the number encountered.

22.3.3.4 MCP difference in Equation and Variable Solution Output

Upon solution the MCP generated answer for the equilibrium problem **econequil.gms** appears as below.

	LOWER	LEVEL	UPPER	MARGINAL
EQU PDemand	6.000	6.000	+INF	10.000
EQU PSupply	-1.000	-1.000	+INF	10.000
EQU Equilibri~	•	•	+INF	3.000
	LOWER	LEVEL	UPPER	MARGINAL
VAR P	•	3.000	+INF	•
VAR Qd	•	10.000	+INF	•
VAR Qs	•	10.000	+INF	

This does not have an objective function but otherwise is of basically the same form as typical GAMS output. However there are some interpretation differences.

In the equation output four columns appear for each equation. GAMS transforms each constraint so that the terms involving variables are collected on the left hand side, and accumulates constants on the right hand side. The lower and upper bounds give the resultant constants. For equality equations, these are equal, whereas for inequalities one is infinite. The level value is an evaluation of the left hand side of the constraint at the current point. The model may be infeasible and if so the unsatisfied equations are marked with INFES. The Marginal column gives the value of each variable complementary to the constraint. It is also possible to obtain output indicating equations have been redefined (REDEF). A technical explanation of this phenomenon appears in the Path manual (path.pdf) but it is just a warning and mandates no user action.

In the variable listing, four output items are again provided. The lower, and upper items give the lower and upper bounds on the variables. The level gives the solution value. The marginal column contains the value of the slack on the equation that was paired with this variable. The definition of this slack is the minimum of equ.level - equ.lower and equ.level - equ.upper, where equ is name of the paired

equation. Note that the variable levels and the equation marginals correspond.

A summary report follows that indicates how many errors were found. When the model has infeasibilities, these can be found by searching for the string "INFES"

More on this can be found in the Path manual.

22.4 NLP and MCP variants

Nonlinear and MCP model types also encompass the forms MCP, NLP, CNS, MINLP, and DNLP models as well as MPSGE and MPEC models. These are discussed in the <u>Model Types and Solvers</u> chapter.

22.5 Solvers

These model types require specialized solvers. The applicable solvers and the nonlinear model types they apply to (note the solvers can also solve linear cases).

The GAMSIDE provides a list of all solvers available and an indication which model types they apply to.

Using the following statement in a GAMS model will also produce a list of solvers and the corresponding model types:

option subsystems;

23 Model Attributes

Information relative to model solution procedures and results passes back and forth between GAMS and solvers. These items can be assigned or used in computations as discussed below. The model attributes are accessible to the user in the form of numerical values. There are three fundamental types of model attributes.

- " Attributes that contain information about the results of a solver application to a model.
- " Attributes that pass information to a solver or to GAMS regarding the use of certain features.
- " Attributes that pass information to the solver or GAMS giving various settings that are also subject to option statement settings.

Each of which will be discussed below.

Attribute addressing
Attributes describing solution characteristics
Attributes influencing model solution

23.1 Attribute addressing

Model attributes are addressed with modelname.attribute i.e.

X=modelname.attribute;
Modelname.attribute=3;

where modelname is the name used in a model statement and attribute is one of the items listed below. More specifically, given the modelname is transport then statements like

```
x=transport.Modelstat;
transport.holdfixed=1;
transport.bratio=1;
```

can be specified. Such items

- " can be used in displays
- " can be used in calculations as data (on the right hand side of assignments),
- " may have calculation results assigned to them (on the left hand side of equations).

23.2 Attributes describing solution characteristics

Several attributes describing the result of a model solution may be used post solution in a GAMS program. These include numerical indicators of model optimality status, solver termination status, number of errors encountered during solution, and model size. These attributes are automatically reset during execution of a solve. Each will be discussed below.

Modelstat: Tmodstat
Solvestat: Tsolstat
Other solution related model attributes

23.2.1 Modelstat: Tmodstat

Upon solution a model attribute indicative of model status (<u>Modelstat</u>) is set by a solver and passed back to GAMS. This attribute can have the following values

Value of Modelstat Indicated Model Solution Status

1	Optimal solution achieved
2	Local optimal solution achieved (Only type found in an NLP)
3	Unbounded model found
4	Infeasible model found
5	Locally infeasible model found (in NLPs)
6	Solver terminated early and model was feasible but not yet optimal
7	Solver terminated early and model was infeasible
8	Integer solution model found
9	Solver terminated early with a non integer solution found (only in MIPs)
10	No feasible integer solution could be found
12	Error achieved – No cause known
13	Error achieved – No solution attained
14	No solution returned from CNS models
15	Feasible in a CNS models
16	Locally feasible in a CNS models
17	Singular in a CNS models
18	Unbounded – no solution
19	Infeasible – no solution

In addition, the model attribute <u>.Tmodstat</u> contains internally assigned text describing the model optimality status and can be used in <u>put</u> files to print out a text indication of model optimality status.

Examples:

```
(varmodatt.gms)
    scalar xx;
    xX=transport.Modelstat;
    Display xx, transport. Modelstat;
    If(transport.Modelstat gt 2,
           Display '**** Model did not terminate with normal solution',
                      transport.Modelstat;)
    set scenarios /goodone,toomuchdemand/;
    set casewithbadanswer(scenarios,*);
    loop (scenarios,
           solve transport using lp minimizing cost;
           demand(sink)=demand(sink)*1.1;
           casewithbadanswer(scenarios, "model")
                $(transport.Modelstat gt 2)=yes;
     );
    display casewithbadanswer;
```

Notes:

- " In the example above note we are basically using this attribute so I can keep a record or generate output relative to model solution status.
- " The user can assign values to Modelstat, but ordinarily this is not desirable.
- In a set of looped solves this provides the best way to keep track of whether the solves worked properly and if the numerical values are stored to record an indication of the type of problem.
- " .Tmodstat contains internally assigned text describing the model optimality status and can be used in <u>put</u> files to print out a text indication of that status.

23.2.2 Solvestat: Tsolstat

Upon solution a model attribute indicative of solver termination model status (solvestat) is set by a solver and passed back to GAMS. This attribute can have the following 13 values.

Value of Solvestat Indicated Solver termination condition

1	Normal termination
2	Solver ran out of iterations (fix with iterlim)
3	Solver exceeded time limit (fix with reslim)
4	Solver quit with a problem (see LST file) found
5	Solver quit with excessive nonlinear term evaluation errors (see LST file and fix with
	bounds or domlim)
6	Solver terminated for unknown reason (see LST file)
7	Solver terminated with preprocessor error (see LST file)
8	User interrupt
9,10,11,12,13	Solver terminated with some type of failure (see LST file)

Examples:

```
(varmodatt.gms)
    scalar xx;
    xX=transport.solvestat;
    Display xx, transport. solvestat;
    If(transport. solvestat gt 1,
           Display '**** Solver did not terminate with normally solution',
                      transport. solvestat ;)
    set scenarios /goodone,toomuchdemand/;
    set casewithbadanswer(scenarios,*);
    loop (scenarios,
              solve transport using lp minimizing cost;
              demand(sink) = demand(sink) *1.1;
              casewithbadanswer(scenarios, "solve")
    $(transport. solvestat gt 1)=yes;
     );
    display casewithbadanswer;
```

Notes:

- In the example above this attribute is used to keep a record of termination status and generate output relative to solver termination status.
- " The user can assign values to solvestat, but ordinarily this would not be the case.
- In a set of looped solves this provides another way to keep track of whether the solves worked properly and if the numerical values are stored to record an indication of the type of problem.
- " .Tsolstat contains internally assigned text describing the solver termination status and can be used in <u>put</u> files to print out a text indication of termination status.

23.2.3 Other solution related model attributes

Upon solution a number of model attributes are available indicative of model size, numerical errors, number of infeasibilities, solver performance and number of unbounded variables. These are listed below.

Domusd	<u>Numnz</u>
<u>Iterusd</u>	<u>Numredef</u>
<u>Line</u>	Numunbnd
Nodusd	<u>Numvar</u>
Number	<u>Objest</u>
Numdepnd	<u>Objval</u>
Numdvar	Rescalc
Numequ	Resderiv
Numinfes	Resgen
<u>Numnlins</u>	Resusd
Numnlnz	Robj
Numnopt	<u>Suminfes</u>

23.2.3.1 Domusd

The number of domain errors encountered when solving the model.

23.2.3.2 Etalg

Etalg is a model attribute that returns the elapsed time it took to execute in the main GAMS module.

23.2.3.3 ETsolve

Etsolve is a model attribute that returns the elapsed time it took to execute a solve statement in total

23.2.3.4 ETsolver

Etsolve is a model attribute that returns the elapsed time it took to execute a solve statement in the solver only.

23.2.3.5 Iterusd

The number of iterations used in solving this model.

23.2.3.6 Line

The last line in the GAMS source code where a solve was performed on this model.

23.2.3.7 Nodusd

The number of nodes used by the MIP solver in solving of this model.

23.2.3.8 Number

The number of solves performed on this model. In a grid environment this gives number of solves submitted as discussed in grid section.

23.2.3.9 Numdepnd

The number of dependencies in this CNS model.

23.2.3.10 Numdvar

The number of discrete variables in the model.

23.2.3.11 Numequ

The number of single equations in the model.

23.2.3.12 Numinfes

The number of infeasibilities present in the solution of this model.

23.2.3.13 Numnlins

The number of nonlinear instructions needed to represent this model.

23.2.3.14 NumnInz

The number of nonlinear non-zeros in this model.

23.2.3.15 Numnopt

The number of non-optimalities present in the solution of this model.

23.2.3.16 Numnz

The number of non-zero entries in the model coefficient matrix.

23.2.3.17 Numredef

The number of MCP redefinitions that occurred in defining this model.

23.2.3.18 Numunbnd

The number of unbounded variables in the solution.

23.2.3.19 Numvar

The number of single variables in the model.

23.2.3.20 Objest

For a MIP model the estimate of the best possible solution.

23.2.3.21 Objval

The objective function value for this model.

23.2.3.22 Rescalc

The time in seconds the solver spent on NLP function calculations.

23.2.3.23 Resderiv

The time in seconds the solver spent on NLP derivative calculations.

23.2.3.24 Resgen

The time in seconds GAMS took to generate this model.

23.2.3.25 Resusd

The time in CPU seconds the solver used to solve the model.

23.2.3.26 Robj

The objective function value from the relaxed solve of this MIP model when the integer solver did not finish.

23.2.3.27 Suminfes

The sum of infeasibilities in the solution to this model.

23.3 Attributes influencing model solution

Several attributes may be set pre solution which influence solver or GAMS model generation procedures. These include attributes commonly used to indicate presence of option files, scaling, priorities, as well as solution saving and model generation procedures. These are also a set of less commonly used items that are also subject to control by option commands along with a few other miscellaneous ones. Each will be discussed below.

Commonly used pre solution model attributes

Pre solution model attributes that are also options

Less common options

23.3.1 Commonly used pre solution model attributes

Several pre solution model attributes are commonly used. These are:

Cheat

Cutoff

Holdfixed

Nodlim

Optfile

Prioropt Scaleopt

Savepoint

Solveopt

Tryint

Workfactor

Workspace

23.3.1.1 Cheat

Requires a new integer solution to be a given amount better than the current best integer solution that had been found just prior to this one and can speed up solution. See the MIP chapter for discussion. Cheat is specified in absolute terms.

```
Transport.cheat =100;
Modelname.cheat =0;
```

23.3.1.2 Cutoff

Occasionally used attribute that causes MIP solvers to delete parts of the branch and bound tree with an objective worse than the numerical value of the cutoff attribute. This can sometimes speed up the initial phase of the branch and bound algorithm. See the MIP chapter for discussion. Cutoff is specified in

absolute terms.

```
Transport.cutoff =10000;
Modelname.cutoff =1230;
```

23.3.1.3 Holdfixed

This attribute tells GAMS whether to generate and send to the solver the variables that are being held fixed by the <u>.fx variable attribute</u>, equal upper and lower bounds or obviously eliminatable equality constraints. If holdfixed is set to one the effects of such variables are computed and collapsed into equation constants (right hand sides). This can speed up the run as the variables and their coefficients do not have to be generated, passed to the solver, dealt with by the solver, passed back etc. The holdfixed attribute defaults to a zero value, but may be altered by the user as follows:

```
Transport.holdfixed =1;
Modelname.holdfixed =0;
```

Use of holdfixed can remove some of the marginal information form the solution as the equations or bounds are not passed to the solver and a solution is not passed back.

23.3.1.4 Nodlim

Occasionally used attribute that causes MIP solvers to examine no more than a number of nodes equal to the numerical value of the nodlim attribute. See the MIP chapter for discussion. The nodlim attribute defaults to a zero value, but may be altered by the user as follows:

```
Transport.nodlim =1000;
Modelname.nodlim =1230;
```

23.3.1.5 Optfile

This attribute tells GAMS whether to look for a solver options file which in turn is read by the solver and can be used to modify solver operation. Such files allow user control over such diverse things as solution method, scaling method, presolve method, tolerances, iteration limits and many others as discussed in the solver guides. Note optfile must be set to a nonzero value if an options file is to be used. The basic syntax is

```
Transport.optfile =1;
Modelname.optfile =0;
```

Optfile can be set to a number between 1 and 999. The value of which determines which option file is used

```
If Optfile is set to 1 the option file solvername.opt is to be used.
```

- If Optfile is set to 2 the option file solvername.op2 is to be used.
- If Optfile is set to 3 the option file solvername.op3 is to be used.
- If Optfile is set to 15 the option file solvername.o15 is to be used.
- If Optfile is set to 222 the option file solvername. 222 is to be used.
- If Optfile is set to 0 no option file will be used. This is the default setting.

The options file name depends on the solver name GAMS is employing and the optile setting becoming names like CPLEX.opt, XA.op3, XPRESS.o99, OSL.229 etc. Use of option files is discussed in the Option File chapter.

23.3.1.6 Prioropt

This attribute tells GAMS whether to tell any MIP solver being employed to use priorities (which are an <u>attribute of variables</u>) defined by the user and must be set to a non zero value if the priorities are to be used. Use of priorities is discussed in the <u>MIP</u> chapter. The basic syntax is

```
Transport.prioropt =1;
Modelname.prioropt =0;
```

23.3.1.7 Scaleopt

This attribute tells GAMS whether to employ user specified variable and equation scaling factors as discussed in the <u>Scaling GAMS Models</u> chapter. This attribute must be set to a non zero value if the scaling factors are to be used. The basic syntax is

```
Transport.scaleopt =1;
Modelname.scaleopt =0;
```

23.3.1.8 Savepoint

This attribute tells GAMS to save a point format GDX file that contains the information on the current solution point. One can save the information from just the last solve or from every solve. The points that are saved can be used to provide an advanced basis, an integer program starting point or a NLP starting point. Numeric input is expected with the allowable numeric values being

- 0 no point gdx file is to be saved
- 1 a point gdx file is to be saved from the last solve in the GAMS model
- 2 a point gdx file is to be saved from every solve in the GAMS model

The command is implemented with the syntax

```
Modelname.Savepoint=number;
```

When Modelname.Savepoint=1 the point gdx file saved has the name modelname_p.gdx so for a model identified in the solve statement as transport the file would be transport_p.gdx. On the other hand if Modelname.Savepoint=2 then the file name is modelname_pnn.gdx where nn is the solve number as determined internally by GAMS. Thus for a model solved 2 times that is identified with the name firm in the solve statement, then the file names would be firm_p1.gdx and firm_p2.gdx. The file is reloaded with the Execute loadpoint syntax.

This can also be done through a command line parameter or an option command.

23.3.1.9 Solveopt

This attribute tells GAMS how to manage the model solution when only part of the variables and equations are in the particular problem being solved. In particular, the solution can either be merged with the prior solution for all variables or it can replace the solution with "All" old values associated with the variables and equations in the model being reset to default values before new solution values are brought in. The basic syntax is

```
Transport.solveopt =1; (activates solution replace option)
Modelname.solveopt =0; (activates solution merge option)
```

Note this is also the subject of an option as discussed in the Option Command chapter. Also this has

some problems in special cases as discussed in wontgo.pdf

23.3.1.10 Tryint

Causes GAMS to tell the MIP solver to make use of current variable values when solving a MIP problem as discussed in the MIP chapter. The basic syntax is

```
Transport.tryint = 0.01;
Modelname.tryint = 0;
```

23.3.1.11 Workfactor

This attribute tells the solver how much workspace to allocate for problem solution relative to the GAMS estimate. Real input is expected. The basic syntax is

```
Modelname.Workfactor=realnumber;
```

If one sets workfactor to 2.5 then 2.5 times the GAMS estimate will be allocated.

23.3.1.12 Workspace

This attribute tells the solver how much workspace to allocate for problem solution. This attribute is generally only useful for the older solvers as the newer ones mostly allocate memory as they work. The basic syntax is

```
Transport.workspace =21;
Modelname.workspace =10;
```

where the number is the size of work array in Megabytes. This is also one of the options available as discussed in the Option Command chapter.

23.3.2 Pre solution model attributes that are also options

A number of model attributes are present which have associated options as discussed in the Option Command chapter. Generally these should not be used but rather the corresponding option command used as specification that way will impose the option on all model names in the whole program. But some users may want different things to occur with different models and these attributes allow such specification. These are:

Dictfile
Domlim
Iterlim
Limcol
Limrow
Optca , Optcr
Reslim
Solprint
Solvelink

Sysout

Bratio

23.3.2.1 Bratio

Most solvers can restart from an advanced basis that GAMS constructs automatically on second and subsequent solves or in other cases as discussed in the <u>Advanced Basis Usage</u> chapter. This option is used to specify whether or not basis information is used. A bratio of 0 accepts any basis, and a bratio of 1 always rejects the basis. Setting bratio to 0 forces GAMS to construct a basis using whatever information is available. Setting bratio to 1 and discarding the basis is sometimes helpful with nonlinear problems. This option is not useful for MIP problems.

```
Transport.bratio =1;
Modelname.bratio =0;
```

The associated option is bratio.

23.3.2.2 Dictfile

Certain procedures require the presence of a "dictionary file". This option causes GAMS to create one. The only use of this option that users ordinarily would encounter involves it's use in <u>sensitivity analysis</u> where one specifies

```
Transport.dictfile =4;
Modelname.dictfile =4;
```

23.3.2.3 Domlim

When solving NLP problems solvers can be faced with situations where they try to compute the log of zero or a negative number, divide by zero or encounter other numerical errors. This attribute allows up to a given number of errors to occur during solution. The syntax is

```
Transport.domlim =21;
Modelname.bdomlim =100;
```

Under default operation domlim is zero and the solvers will interrupt the solution process if arithmetic exceptions are encountered.

The associated option is domlim.

23.3.2.4 Iterlim

When solving problems solvers have a maximum number of iterations they can execute. The Iterlim attribute can be used to expand the limit. The syntax is

```
Transport.iterlim =1000000;
Modelname.iterlim =900;
```

By default iterlim is set to 2 billion and the solvers will interrupt the solution process when the iteration count reaches that limit.

The associated option is iterlim.

23.3.2.5 Limcol

When <u>displaying variables in the LST file as discussed in the Standard Output chapter</u> GAMS has a maximum number of variables it will display in each block. The Limcol attribute can be used to expand or contract the display. The syntax is

```
Transport.limcol =1000000;
Modelname.limcol =0;
```

Under default operation limcol is 3 and no more will be displayed than that. Also by setting limcol to zero one can suppress that output.

The associated option is limcol.

23.3.2.6 Limrow

When <u>displaying equations in the LST file as discussed in the Standard Output chapter</u> GAMS has a maximum number of equations it will display in each block. The Limrow attribute can be used to expand or contract the display. The syntax is

```
Transport.limrow =1000000;
Modelname.limrow =0;
```

Under default operation limrow is 3 and no more will be displayed than that. Also by setting limrow to zero one can suppress that output. The associated option is limrow.

23.3.2.7 Optca, Optcr

When solving MIP problems solvers stop when the solution is within a tolerance of a theoretically defined best optimum value. Optcr and optca are used to specify such tolerances and are discussed in the MIP chapter. The syntax is

```
Transport.optca =21;
Modelname.optca =100;
Transport.optcr =0.1;
Modelname.optcr =0.0;
```

The default optor 0.2 and optoa is 0. The associated options are Optor and Optoa.

23.3.2.8 Reslim

When solving problems solvers have a maximum number of seconds they can execute. The Reslim attribute can be used to expand the limit. The syntax is

```
Transport.reslim =1000000;
Modelname.reslim =900;
```

Under default operation reslim is 1000 and the solvers will interrupt the solution process when the iteration exceed that.

The associated option is Reslim.

23.3.2.9 Solprint

When a model is solved GAMS by default puts the <u>solution report in the LST file</u> but sometimes it is quite long and the user does not wish to see it. The Solprint attribute can be used to suppress the display. The syntax is

```
Transport.solprint =0; (to suppress)
Modelname.solprint =1; (to activate)
Modelname.solprint =2; (to suppress all solver output)
```

Under default operation solprint is 1.

The associated option is solprint and there is a gams parameter with the same name.

23.3.2.10 Solvelink

This option controls GAMS function when linking to solve. The command is implemented with

```
Modelname.Solvelink=number;
```

Where number equals

- 0 in which case GAMS operates as it has for years (default)
- 1 in which case the solver is called from a shell and GAMS remains open.
- 2 in which case the solver is called with a spawn (if possible as determined by GAMS) or a shell (if the spawn is not possible) and GAMS remains open.
- 3 in which case GAMS starts the solution and continues in a Grid computing environment
- 4 in which case GAMS starts the solution and wait (same submission process as 3) in a Grid computing environment
- 5 in which case the problem is passed to the solver in core without use of temporary files.

Leaving GAMS open or passing the information in core saves time. On the other hand additional memory is required. This option is best for jobs that have a large data set and solve many small models as in that case one sacrifices memory but avoids the overhead of many GAMS saves and restarts. This is implemented by using the option SOLVELINK that can appear on the command line, as a model attribute or as an internal option statement.

The default setting is zero.

This can also be done through a <u>command line parameter</u> or an <u>option command</u>.

Grid computing use is discussed in the grid section.

23.3.2.11 Sysout

More information can be obtained for a solver by using the sysout attribute. Sysout gives debug output also controls printing of solver status file. The contents of the solver status file are useful if you are interested in the behavior of the solver. Note if the solver crashes or encounters any difficulty, the contents of the solver status file will be automatically sent to the listing file. The syntax is

```
Transport.sysout =0; (to suppress)
Modelname.sysout =1; (to activate)
Modelname.sysout =2; (to alway supress even if model malfunctions)
```

Under default operation sysout is 1.

The associated option is sysout.

23.3.3 Less common options

Several presolution attributes that are rarely employed as listed below.

Tolinfeas
Tolinfrep
Tolproj

23.3.3.1 Tolinfeas

Infeasibility tolerance for 'empty' row. By default this tolerance is set 'close' to the machine precision. For example the equation:

```
a.. 0*x = e = 0.0001;
```

will be infeasible. This can be reversed using

```
mymodel.tolinfeas = 1e-3;
```

which will make the above equation feasible.

23.3.3.2 Tolinfrep

Changes the internal GAMS report tolerance for infeasible solutions.

```
Transport.tolinfrep =0.0001;
Modelname.tolinfrep =0.000001;
```

23.3.3.3 Tolproj

Causes GAMS to alter the tolerance for setting solution information to zero when reading in primal and dual variables passed from a solver. The default setting is 1e-6.

```
Transport.tolproj =1.0e-7;
Modelname.tolproj = 0.00001;
```

24 Application Help: Model Library, Web Sites, Documentation

GAMS has been used in a lot of settings with many different approaches and procedures used. While the material above was designed to cover GAMS in a relatively comprehensive manner there are certainly other sources of information that users will find useful particularly when pursuing specific type of modeling exercises. Here I provide a guide to additional resources one can pursue in a quest for more information on GAMS.

Model library
Other general documentation sources

24.1 Model library

GAMS has been an important vehicle for modeling for more than a decade. As such there are numerous applications that have implemented. Examination of previous applications allows the user to examine approaches and techniques that have been tested by others gaining or adapting ideas for the application at hand. To facilitate such an exercise GAMS Corporation has assembled a library of models, collectively called GAMSLIB.

The models in the library have been selected because they represent interesting and sometimes classic problems or illustrate GAMS techniques. Problems in the library depict such diverse applications as

- " Production and shipment by firms,
- " Investment planning in time and space,
- " Cropping pattern selection in agriculture,
- " Operation of oil refineries and petrochemical plants,
- " Macroeconomics stabilization,
- Applied general equilibrium analysis,
- " International trade in commodities.
- " Water distribution networks, and
- " Relational databases.

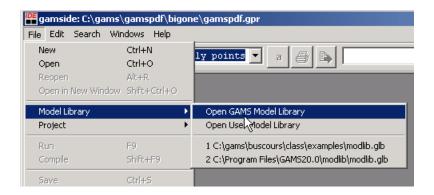
Another criterion for including models in the library is that they illustrate the modeling capabilities GAMS offers. For example, the mathematical specification of cropping patterns can be represented handily in GAMS. Another example of the system's capability is the style for specifying initial solutions as starting points in the search for the optimal solution of dynamic nonlinear optimization problems.

Finally, some models have been selected for inclusion because they have been used in other modeling systems. Examples are network problems and production planning models. These models permit the user to compare how problems are set up and solved in different modeling systems.

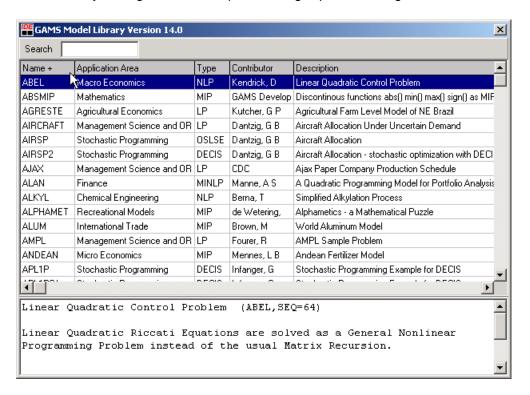
Using the GAMS model library
Using another model library

24.1.1 Using the GAMS model library

The library is most conveniently accessed through the IDE. In particular a Windows Explorer like library manager is present in the IDE. You invoke this by invoking the File menu, choosing the Model Library line and the Open GAMS Model Library choice



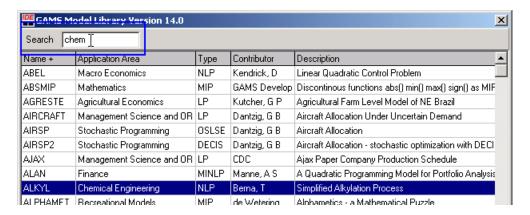
This invokes the Library manager that, once opened, brings up the following screen



The grid filled with model names is a scrollable list of files with column entries describing file attributes. At the bottom is a more lengthy description of the file highlighted. In turn double clicking in a row causes the file to be loaded in the IDE for editing and into your project directory. Simultaneously all files it includes and other files the library creator nominated are placed in the project directory.

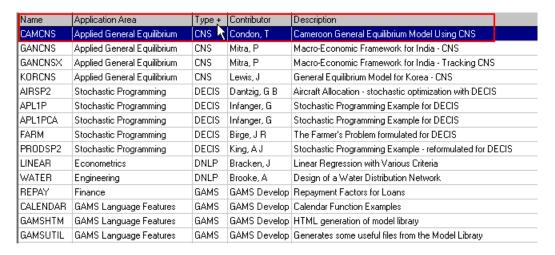
There are several features of this manager that merit description

" The manager contains a search box as in the blue box below. When one types an entry into that box the manager automatically scrolls forward to a file that contains the typed text somewhere in it. For example typing in the string "chem" causes the screen below to appear



where the ALYKL command is the first one that contains the string "chem". If one wants to find the next occurrence of the string one can press the down arrow key while the up arrow reveals the previous one.

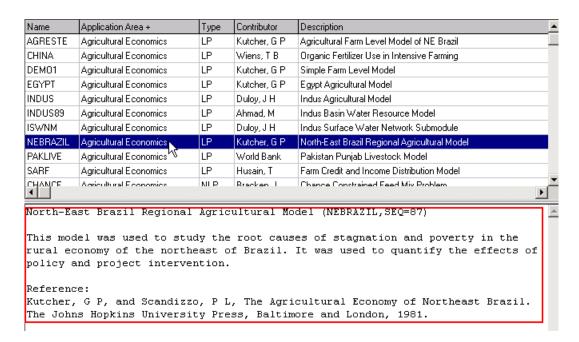
" The gray bar at the top of the grid allows one to alter the tabular sort order. By clicking the mouse on the gray bar one changes that order. For example touching the word Type causes the files to be sorted by model type as illustrated below.



The column sorted on is marked with a + if in forward order and a minus if in reverse order.

The sort order also uses a secondary sort key where it remembers the previous columns you have sorted on. Consequently if you first click on Name then Type you the files will be arranged by alphabetical order of their names under a problem type. But if you sorted first on Application Area then most recently on Type they would be organized by Application Area under each problem type.

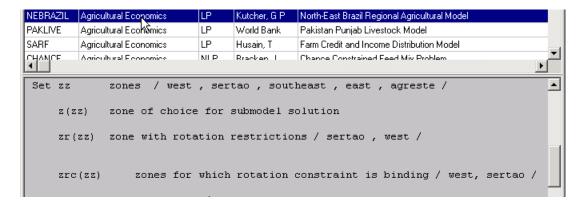
" A left click with the mouse on a file name causes its description to be placed in the text box at the bottom. A double click loads the file into the IDE.



" A right click with the mouse brings up a menu box.



If one chooses the view model choice the GAMS code is placed in the box where the description appeared with a gray background.



Another right click will bring up the box again and the view model choice can be unclicked.

- " You may change column widths, allocation of top and bottom screen parts and window size just as in other programs through use of the mouse. The IDE will remember **some but not all** of your choices.
- " Users may define their own library by using a GLB file as discussed here.

24.1.2 Using another model library

Users may address other Library's provided they have been built and supplied by others or the user goes through the exercise of creating one and defining a GLB file. For details see the following

How the library works: http://www.gams.com/mccarl/uselib.pdf.

How to create libraries: http://www.gams.com/mccarl/createlib.pdf.

A program that creates a library: http://www.gams.com/mccarl/makeindx.zip.

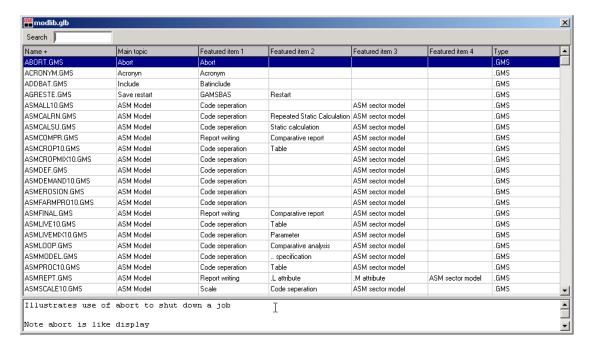
A full example library from McCarl and Spreen book: http://www.gams.com/mccarl/ textprob.zip. (for the book itself seehttp://agecon2.tamu.edu/people/faculty/mccarl-bruce)

All the files for library creation are in the directory with the examples for this manual. The library is built from the \$Ontext/\$Offtext entries that appear at the bottom of each example referenced herein along with the file gamslib1.ini and makeindx.exe.

Such a library has been built for most of the examples used in this manual. You may access that library through a 2 step process. First you need to inform the IDE about the presence of this library by using the File option and the model library choice then the Open user model library choice.



In turn you can browse for the directory where a file called modlib.glb resides which will be in the directory where all of the example problems for this manual appear and double click on that file. Subsequently the library manager opens and you get a screen as follows



This Library has all the examples in the book and sortable columns giving topics and GAMS commands used. The 4 columns Features Item 1-4 give specific commands in the examples but contain overlapping content. Thus one can find references to the same item in all 4 columns. One thus when

questing for help on a command like sameas needs to look across all 4 columns or use the search box.

One may also load this library into the IDE by augmenting the idecfg.ini file.. In particular In particular one can alter the file idecfg.ini so it has contents like

```
[library1]
text=GAMS Model Library
file=modlib\modlib.glb

[library2]
text=GAMS Test Library
file=gtestlib\testlib.glb

[library3]
text=McCarl GAMS Classes Library
file=mccarlgams\example\modlib.glb
```

where the blue content is there by default and the red content is ones additions. In turn today the glb file for the library and all the library files must be located in the relative path given by the file=location command which would be a subdirectory of the GAMS system directory (C: \program files\GAMS22.7 on a US machine). This will change in the next release

24.2 Other general documentation sources

In addition to the material herein there are a number of other sources for documentation and modeling tips. These are listed and briefly discussed below.

Installation
Latest GAMS version
Solver manuals
GAMS FAQ
GAMS World
Gams-List
Newsletter
Supplemental GAMS Corporation materials
User generated materials
Courses and workshops

24.2.1 Installation

When installing GAMS one needs machine specific instructions on the steps to follow. Unix and PC based instructions are

- " On paper in the source documents sent with the system.
- " On the distribution CD.
- " In the GAMS system directory under the subdirectory DOCS.
- " Accessible through the web on on the GAMS web site (http://www.gams.com/) in the Documentation (including FAQ) area.
- " Accessible through the IDE Help function as explained in the Running Jobs with GAMS and the GAMS IDE chapter.

24.2.2 Latest GAMS version

GAMS maintains a set of release notes and a release history on its web page. The release history is on the main page at http://www.gams.com/. The release notes are clickable links associated with each release date although to date they are cumulative so by looking at the last one can see the developments since the version that the user has.

There is also an automatic email based service with which you can discover what updates are available to GAMS above and beyond those in your current system. It will also tell you whether your license file is recent enough to allow these updates. You invoke the system as described on http://www.gams.com/sales/checkver.htm.

" Arrangements can be made to download the latest version through http://www.gams.com/download/ although one cannot use it unless their license file is current as discussed in the Model Types and Solvers chapter.

24.2.3 Solver manuals

Users wishing details on solver procedures and options will need to consult the solver reference guides. These guides are

- " On paper in the source documents sent with the system.
- " On the distribution CD.
- " In the GAMS system directory under the subdirectory DOCS.
- " Accessible through the web on the GAMS web site (http://www.gams.com/) in the Documentation (including FAQ) area.
- " Accessible through the IDE Help function as explained in the Running Jobs with GAMS and the GAMS IDE chapter.

24.2.4 GAMS FAQ

GAMS provides a web list of Frequently Asked Questions and answers at http://www.gams.com/docs/FAQ/index.htm. Contents are currently present on general GAMS issues, modeling issues, computer system (platform) issues and solver issues. A sample of the types of questions addressed appears below

- " GENERAL
 - ¶ Solver option file not found (wrong file extension)
 - ¶ How can I access environment variables inside GAMS
 - ¶ Command Line Parameters
 - ¶ The Solver Option File
 - ¶ Special MIP features
 - ¶ GAMS/Virus Scanner incompatibility
 - ¶ How can I enumerate all possible subsets of a set
 - ¶ How do I reduce the size of my listing (.LST) file?
- " MODELING
 - Missing trig functions (arccos, arcsin, tan)

- ¶ Sensitivity analysis (parameter ranges) for LP
- ¶ How do I model piecewise linear functions?
- ¶ Smooth approximations for MAX(X,0) and MIN(X,0)
- ¶ MIN function, don't use it

" PLATFORM

- ¶ GAMS crash after upgrade to Windows 2000
- ¶ How do I run GAMS in the background on a UNIX machine?
- ¶ Finding GAMS errors using the vi editor
- ¶ Executing GAMS using the run command in Windows
- ¶ How to use GAMS from a Unix shell
- ¶ How to execute GAMS from different directories

" SOLVER

- ¶ Why do various MIP solvers give differing answers to my problem?
- ¶ How do I interrupt a solver?
- ¶ GAMS/Virus Scanner incompatibility
- ¶ Adding a constraint to a model and do a warm start
- ¶ How to use option files

24.2.5 GAMS World

GAMS World is a web site at http://www.gamsworld.org/ designed to "bridge the gap between academia and industry by providing highly focused forums and dissemination services in specialized areas of mathematical programming". The web site currently covers

- " Global nonlinear optimization World addressing computational methods to find global optimal solutions to nonconvex nonlinear optimization problems on http://www.gamsworld.org/global/index.htm. The coverage involves solvers, a library of test problems, a list server mailing list and a page of links.
- " <u>Mixed Integer Nonlinear Programming (MINLP) World</u> addressing computational methods to find solutions to MINLP type problems on http://www.gamsworld.org/minlp/index.htm</u>. The coverage involves solvers, a library of test problems, a list server mailing list and a page of links.
- " <u>Mathematical Programs with Equilibrium Constraints (MPEC) World</u> addressing computational methods to find solutions to MPEC type problems on http://www.gamsworld.org/mpec/index.</u>
 <u>htm.</u> The coverage involves a library of test problems, a list server mailing list and a page of links.
- " Mathematical Programming System for General Equilibrium (MPSGE) World addressing economic equilibrium modeling with the Mathematical Programming System for General Equilibrium (MPSGE) on http://www.gamsworld.org/mpsge/index.htm. The coverage involves a library of test problems, a list server mailing list and a page of links.
- " <u>Performance World</u> addressing performance testing of mathematical programming problems on http://www.gams.world.org/performance/index.htm. The coverage includes a set of test problems, automation tools for collecting performance measurements, and tools for analyzing and visualizing test results.
- " Translation World addressing translation of GAMS models to other formants based on the

"solver" GAMS/CONVERT. The coverage involve an email translation server.

24.2.6 Gams-List

GAMS users worldwide use a mailing list named GAMS-L to exchange information about GAMS. One can subscribe through the GAMS web page at http://www.gams.com/maillist/gams_l.htm.

Historical messages including a number of items of interest to users are accessible in:

- " An older archive containing all messages sent on and before early 1999 is kept at http://www.gams.com/maillist/gams-l-archive.pdf.
- " An older archive containing all messages sent on or after January, 1999 is kept at http://www.gams.com/maillist/gams-l-archive.pdf.

24.2.7 Newsletter

I issue a newsletter that is designed to provide additional information on the use and features that emerge as GAMS develops. Short newsletters appear sporadically, when events justify, containing information on new developments and/or under documented features as well as opportunities to learn more about GAMS usage. Users may subscribe to Bruce McCarl's GAMS newsletter by filling out a form found at http://www.gams.com/maillist/newsletter.htm.

24.2.8 Supplemental GAMS Corporation materials

GAMS provides a number of its own and a set of contributed documents on the web site http://www.gams.de. Furthermore these web pages are also resident on the release CD.

24.2.9 User generated materials

A number of users have web sites where GAMS materials appear. These include

- " Tom Rutherford
 - ¶ Tools site at http://www.mpsge.org/inclib/tools.htm
 - ¶ Web interfaces he developed or helped with on GAMS interfaces at http://www.mpsge.org/gamssm/index.html, and http://www.mpsge.org/gams-x.com/
 - MPSGE materials at http://www.gamsworld.org/ mpsge/, and http://www.mpsge.org/mainpage/mpsge.htm
- " Michael Ferris
 - ¶ MATLAB related site http://www.cs.wisc.edu/math-prog/matlab.html
 - ¶ Complementary problem net http://www.cs.wisc.edu/cpnet/
- " Rob Dellink
 - ¶ GAMS materials at http://www.enr.wur.nl/uk/gams/
- " Bruce McCarl
 - ¶ Agricultural modeling book with Tom Spreen at http://agecon2.tamu.edu/people/faculty/mccarl-bruce/regbook.htm
 - ¶ GAMS materials at http://agecon2.tamu.edu/people/faculty/mccarl-bruce/gamsmcc.htm

- ¶ Documents in support of newsletter http://www.gams.com/docs/contributed/index.htm
- " Materials from a number of others as listed at
 - ¶ http://www.gams.com/docs/contributed/index.htm
 - ¶ http://www.gams.com/contrib/contrib.htm
 - ¶ http://www.gams.com/presentations/index.htm

24.2.10 Courses and workshops

A number of short courses catering to general users and users with specific interests are offered. These are announced on http://www.gams.com/courses.htm

25 Compressed and encrypted files

Models may be developed for distribution but the model developer may wish to limit access to parts of the model to insure privacy, security, data/model integrity and ownership. To address this one may use

- " secure work files or
- " can compress and encrypt GAMS input files as discussed below.

Input file compression and decompression are available to all users. Encryption and secure work files require special licensing. Three Dollar Control Options control this:

\$Compress <source> <target> Causes compression of an input file
\$Decompress <source> <target> Causes decompression of an input file
\$Encrypt <source> <target> Causes encryption of an input file

Notes

- Encryption requires a special GAMS license.
- The use of the <u>Plicense</u> parameter specifies the target license to be used as a user key for decrypting. This must be done with same license as was used in encryption.
- Once a file has been encrypted it cannot be decrypted.
- Decompression and decrypting is done when reading the GAMS system files.
- GAMS recognizes whether a file is compressed or encrypted and will process the files accordingly.
- All compressed and encrypted files are platform independent.

Following the GAMS example in the document File "Compression and Encryption" that is now Appendix I in the old <u>GAMS user guide</u>, the model library file TRNSPORT is used to illustrate compression. First suppose we compress the file using the following GAMS commands as in **compress.gms**

\$call 'gamslib trnsport'

\$compress trnsport.gms t2.gms

where the first command retrieves the transport file and the second command compresses it.

Then later we can solve it as follows as in compress.gms

\$include t2.gms.

treating the compressed input file like any other GAMS input file. Note here the list file will look just as it did with the uncompressed file. To hide the listing of parts one can insert \$Offlisting and \$Onlisting around the blocks of GAMS code that are not to be echoed.

One can decompress the file and recover the original file as in decompress.gms

\$Decompress .t1.gms. .t4.gms

One can similarly encrypt a file by using

\$encrypt trnsport.gms t1.gms > t2.gms

With the command line parameter plicense=target

The compressed version of t1.gms can only be used with the target license file.

The cefiles.gms model from the GAMS Model Library contains a more elaborate example on compression while the encrypt.gms model from the GAMS Model Library contains a more elaborate example on encryption.

26 Grid Computing

The GAMS language has been extended to take advantage of systems with multiple CPUs and High Performance Computing Grids allowing model solutions tasks to be carried out in parallel. The grid features work on all GAMS platforms and have been tailored to many different environments. Here we overview the Grid computing features. For those wishing more information and examples see the GAMS web site coverage in the document http://www.gams.com/docs/gridcomputing.htm.

The grid facility separates the solution into several steps which are controlled separately. First note that when GAMS encounters a solve statement during execution it proceeds in three basic steps:

- **"Generation**. The symbolic equations for a model are used to specify a numerical counterpart of the model using the current data. GAMS generates files containing all information needed by a solution method in a form independent of the solver and computing platform.
- **Solution**. The numerical model and associated files are handed over to a solver and GAMS waits until the solver subsystem terminates.
- **Solution Read and Update**. The detailed solution and statistics are passed into GAMS from the solver used to update the GAMS data base.

When multiple model versions and or data setups are present and the resultant problems can be solved independently, then the Grid computing features become an option where multiple machines or CPUs can be employed. In a Grid environment the GAMS procedures change somewhat to become

- **"Generation**. The symbolic equations for a model are used to specify a numerical counterpart of the model using the current data as above.
- **Submission Loop**. The generated models are submitted to the grid of solvers for independent solution.
- " Solution Collection Read and Update Loop. The solutions of the previously submitted models are collected from the solver and put into the internal GAMS data base as they become available. It may be necessary to wait for some solutions to complete by putting the GAMS program to 'sleep'.

Language features that implement grid computing are discussed next.

26.1 Grid Computing language features

Grid computing involves several functions, a model attribute, a specialized gdx load procedure and the GAMS option GridDir plus the concept of a handle.

Grid Computing: Invoking using Solvelink Model Attribute

The model attribute **.solvelink** tells GAMS when Grid computing is to be used altering the behavior of the solve statement. A value of '3' tells GAMS to generate and submit the model for solution and continue without waiting for the completion of the solution step as illustrated above.

Handles

A handle in the grid environment identifies the particular model and data instances available. The model attribute .handle contains the unique identification data for each submitted solution request and is typically stored in a parameter. Such handles are associated with a set that covers all model instances and are stored in a parameter defined over that set. Their specific numerical values are assigned by GAMS and in turn can be used to recover solutions and manage models being solved on the Grid.

```
parameter h(pp) stored model identifying handles;
minvar.solvelink=3;
Loop(p(pp),
    ret.fx = rmin + (rmax-rmin)/(card(pp)+1)*ord(pp);
```

```
Solve minvar min var using miqcp;
h(pp) = minvar.handle );
```

Retrieving and Storing Grid solutions

One must interrogate the solution process to see if the models sent to the grid have been solved and then load in the solutions. This is typically done with the function handlecollect(handle). Users are responsible for storing grid solutions in GAMS parameters if they want to be able to separately address the different solutions. This is typically done by defining new parameters for storing necessary variable/equation levels and marginals. Such parameters typically include the model identifying set that is associated with the handles.

O

If the models take a long time to solve then it is likely that when we go to collect the solution that it may not be ready and will not be retrieved. This means we need to call this loop several times until all solutions have been retrieved or we get tired of it and quit. One can do this using a repeat-until construct as shown below:

This also deletes completed models and sets variables equal to na when the model was not solved during the active job time (specified by timeelapsed>100).

Solutions can also be retrieved using GDX files and Handlestatus where one also must identify the specific handle name to be retrieved and use a slecial gdx load syntax

Execute_loadhandle for Grid Solution Retrieval from GDX

Using the statement

```
Execute_loadhandle mymodel;
```

causes GAMS to load the model with the current attribute mymodel.handle from a GDX file (provided it has been placed there by use of the Handlestatus function) into the GAMS data base. The command operates otherwise like the execute_loadpoint procedure.

Grid related Functions

Four functions are used to manage the problems in the grid

Handle Collect(handle) tests to see if the solve of the problem identified by the calling argument handle is done and if so loads the solution into GAMS. In particular it returns.

- 0 if the model associates with handle had not yet finished solution or could not be loaded
- 1 if the solution has been loaded

Handle Delete(handle) deletes the grid computing problem identified by the handle calling argument and returns a numerical indicator of the status of the deletion as follows

- 0 if the the model instance has been removed
- 1 if the argument handle is not a legal handle
- 2 if the model instance is not known to the system
- 3 if the deletion of the model instance encountered errors.

A nonzero return indicates a failure in the deletion and causes an execution error.

HandleStatus(handle) tests to see if the solve of the problem identified by the calling argument handle is done and if so loads the solution into a GDX file. A numerical indication of the result is returned as follows

- 0 if a model associated with handle is not known to the system
- 1 the model associated with handle exists but no solution process is incomplete
- 2 the solution process has terminated and the solution is ready for retrieval
- 3 the solution process signaled completion but the solution cannot be retrieved

An execution error is triggered if GAMS cannot retrieve the status of the handle.

Handle Submit(handle) resubmits a previously created instance of the model identified by the handle for solution.

- 0 the model instance has been resubmitted for solution
- 1 if the argument handle is not a legal handle
- 2 if a model associated with the handle is not known to the system
- 3 the completion signal could not be removed
- 4 the resubmit procedure could not be found
- 5 the resubmit process could not be started

In case of a nonzero return an execution error is triggered.

Grid Model Attributes

Three model attributes are associated with the Grid features

mymodel.solvelink specifies tells GAMS how to behave with respect to the solver

- 0 automatic save/restart, wait for completion, the default
- 1 start the solution via a shell and wait
- 2 start the solution via spawn and wait
- 3 start the solution and continue
- 4 start the solution and wait (same submission process as 3)

This is used by specifying

```
mymodel.solvelink=3;
or
mymodel.solvelink=0;
```

mymodel.handle gives or specifies the current instance handle

This is used to either

• retrieve the handle for a specific model passed to a solver.

```
currenthandle= mymodel.handle;
```

• identify the handle of the specific model to be retrieved from the GDX file using **execute_loadhandle**.

mymodel.number gives a current instance number for the model generated by a solve statement

Any time a solve is attempted for *mymodel*, the instance number is incremented by one and the handle is updated accordingly. The instance number can be reset by the user which then resyncs the handle.

Storage location

The grid models for solution and their corresponding solutions are kept in a Grid directory. Each GAMS job has only one Grid Directory. By default, the grid directory is assumed to be the scratch directory. Useds can change this by using the GAMS parameter GridDir, or short GDir. For example:

>gams myprogram ... GDir=gridpath

If *gridpath* is not a fully qualified name, the name will be completed using the current directory. If the grid path does not exist, an error will be issued and the GAMS job will be terminated.

Index

Symbol surrounding set element name or explanatory text that must appear in pairs. 49 Symbol surrounding set element name or text, rules for using 199

_ _ _

-

LST File Navigation Window 63, 65, 207 Symbol for subtraction. 207 Symbol that is operator to form set difference. 65

Symbol that signifies a lag operation in a set. 63

--

Command line parameter that allows definition of a control variable. 298

Symbol that signifies a circular lag operation in a set. 63

User defined command line parameter. 523

_ " _

"

Symbol surrounding set element name or explanatory text that must appear in pairs. 49 Symbol surrounding set element name or text, rules for using 199

"%name%"

Syntax to retrieve named control variable, command line parameter or system attribute and treat result as text. 510

-#-

#

Put file command to skip to a row in put file. 465

Use in defining sets 56, 465

- \$ -

\$

Marker for number of compiler error message. 183

Symbol that sets of a compiler time option. 392 Symbol to set off conditionals, use in calculation. 234

Symbol to set off conditionals, use in set references. 54

Symbol to set off conditionals. 254

When dollar commands are executed. 393

\$Abort

.noerror to not increase error count 398, 526 Dollar command that can be used in conditional compilation to issues an error message in LST file. 526

Dollar command that causes compilation to stop and issues an error message in LST file. 398

\$Batinclude

Dollar command that includes an external file with arguments. 399

Include an external file with arguments. 387 Repeating use of same code with substituted arguments. 515

\$Call

Dollar command that executes a program during compilation. 399

Dollar command to cause a compile time run of a command or program. 524

Executing an external procedure at compile time. 552

Timing of execution. 557

\$Call =

Rearranging placement of rows and columns when writing from Gdxxrw into spreadsheets. 552

\$Clear

Dollar command that resets named items to default values. Use of the option command clear is usually preferable. 400

\$Comment

Change character used to start a comment in column 1 which is now an * 202

Dollar command that changes character used to start a comment in column 1 which is now an *. 400

\$Decompress

Decompresses GAMS files 401

\$Dollar

\$Dollar

Dollar command that resets character that starts dollar option commands. 401

\$Double

Dollar command that starts double spacing of echo print lines in LST file. 401
Starts double spaced echo print. 113

\$Drop

Dollar command to drop a contol variable 496

\$Dropglobal

Dollar command to drop a global control variable 496

\$Droplocal

Dollar command to drop a local control variable 496

\$Echo

Dollar command that echoes text to a named file. 402

Dollar command to echo text to a file. 526

\$Echon

Dollar command that echoes multiple lines of text to a named file. 402

\$Echov

Dollar command to echo text to a file without parameter substitution. 502

\$Eiect

Dollar command that starts a new page in LST file. 402

Starts a new page in LST file. 137

\$Else

Dollare command that is paired with \$Ifthen 219

\$Elseif

Dollar command that is paired with \$Ifthen 505

\$Elseife

Numerical value evaluating variant of \$Eleseif 505

\$Elseifi

Case insensitive variant of \$Eleseif 505

\$Endif

Dollar command that is paired with \$Ifthen 505 \$Eolcom

Change symbol for end of line comments 203
Dollar command that changes symbol for end of line comments. 403

\$Error

Dollar command that causes reporting of compiler error to LST file but allows continued compilation. 403, 526

\$Escape

Dollar command that causes redefinition if % symbol to set off control variables. 403

\$Eval

Evaluates numerical scoped contol variable expression 498

\$EvalGlobal

Evaluates numerical global contol variable expression 496

\$EvalLocal

Evaluates numerical local control variable expression 497

\$Exit

Dollar command that exits compilation 404
Dollar command to exit a compilation. 526

\$Expose

Dollar command that removes privacy restrictions. 404

\$Gdxin

Compile time GDX file naming, opening and closing 536

Dollar command that opens/closes a GDX file for input 404

\$Gdxout

Compile time GDX file naming, creation and closing 534

Dollar command that opens/closes a GDX file for output 405

Problems with compile time write to GDX 534

\$Goto

Compile time transfer of compiler position. 520 Dollar command that transfers control to a line with an internal label. 406

\$Hidden

Dollar command that inserts one line comment that does not appear in LST file. 406
Insert one line comment that does not appear in LST file 205

\$Hide

Dollar command that hides the objects in a privacy setting but allows them to be used in model calculations. 406

\$If

Dollar command that causes a statement executed in compiler if conditional is true. 407

Dollar command that is compile time if test - case sensitive. 503

\$If Not

Dollar command that executes a GAMS command in compiler if conditional is false. 407

\$Ife

Form of control variable conditional involving numbers 503

\$Ifi

Dollar command that executes a GAMS command in compiler if conditional is false and is case insensitive. 407

Dollar command that is compile time if test - case insensitive. 503

\$IFTHEN

Dollar command that controls multuple statments 505

If - Endif alternative 520

\$ifthene

Numerical expression evaluating variant of \$Ifthen 219

\$iftheni

Case insensitive variant of \$ifthen 505

\$Include

Dollar command that includes an external file without arguments. 407

Include an external file without arguments. 383

\$Inlinecom

Change character strings setting off in line comment 203

Dollar command that changes character strings setting off in line comment. 407

\$Kill

Dollar command that removes all data for an item. This should not be used. 408

\$Label

Dollar command compile time label for GOTO jump. 520

Labels a line allowing branching with \$goto. 408

\$Libinclude

Dollar command that includes a file with arguments from inclib subdirectory. 409 Include a file with arguments from inclib subdirectory. 389

\$Lines

Dollar command that starts new page if less than n lines are left on a page. 409

Starts new page if less than n lines are left on a page. 137

\$Load

Compile time read from GDX file element identification 536

Dollar command that loads data from a GDX file 409

Listing GDX file contents 540

\$Loaddc

GDX Load with domain checking 410

\$Log 139

Dollar command that sends specified text to the LOG file. 410

Sends specified text to the LOG file. 410, 525 Way to send text to the LOG file. 525

\$Maxcol

Dollar command that sets right margin for the input file. 411

Set right margin for the input file and allows comments 204

\$Mincol

Dollar command that sets left margin for the input file. 411

Set left margin for the input file and allows comments 204

\$Offdelim

Dollar command that deactivates CSV separation of table data. 411

Turn off GAMS recognition of CSV delimiters. 391

\$Offdigit

Dollar command that deactivates significant digit transformation. 412

\$Offdollar

Dollar command that suppresses echo print of dollar commands in LST file. 412

Stops echo print of dollar command options in LST file. 113

\$Offdotlp

End automalit .l addition 412

\$Offecho

Dollar command to stop action of \$onecho. 413, 526

\$Offempty

Dollar command that prohibits empty data statements. 414

\$Offend

Dollar command that deactivates alternative syntax for flow control statements. 414

Dollar command which deactivates alternative syntax for flow control statements. 275

\$Offeolcom

Deactivate end-of-line comments 203

Dollar command that deactivates ability to use end-of-line comments. 415

\$Offeps

Dollar command that deactivates treatment of zeros as EPS. 415

\$Offexpand

Dollar command to disable macro expansion 415

\$Offglobal

\$Offglobal

Causes dollar commands in main programs to not be honored in included files. 390

Dollar command that causes dollar commands in main programs to not be honored in included files. 415

\$Offinclude

Dollar command that suppresses echo print of included files in LST file. 416

Remove echo print of included files in LST file. 390

Suppresses echo print of included files. 113

\$Offinline

Deactivate in line comments 203

Dollar command that deactivates ability to use in line comments. 416

\$Offlisting

Dollar command that deactivates echo print of subsequent input lines. 416

Suppress echo print of lines in LST file. 386 Suppresses lines from echo print listing. 113

\$Offmacro

Dollar command to disable macros 416

\$Offmargin

Deactivate margin marking 204

Dollar command that turns off margin marking. 416

\$Offmulti

Dollar command that prohibits multiple data item definitions. 417

\$Offnestcom

Dollar command that prohibits nested in line comments. 418

Prohibit nested in line comments 203

\$Offput

Dollar command stopping put of text block. 418

\$Offsymlist

Dollar command that removes symbol list from LST file. 419

Removes symbol listing from LST file. 120

\$Offsymxref

Dollar command that removes symbol cross reference from LST file. 419

Removes cross reference listing from LST file. 118

\$Offtext

Deactivating blocks of code in memory use searches 378

Dollar command that ends a multi line comment. 419

Dollar command that is used to deactivate blocks of code in speed searches. 365

Ends a multi line comment 202

Stop LST file comment. 113

\$Offuellist

Dollar command that removes unique element list from LST file. 419

Removes unique element listing from LST file. 120

\$Offuelxref

Dollar command that removes unique element cross reference in LST file. 420

Removes unique element cross reference from LST file. 121

\$Offundf

Dollar command that prohibits undf from being assigned. 420

\$Offupper

Dollar command that halts printing of subsequent echo print LST file contents in upper case. 420

\$Offwarning

Dollar command that activates relaxed domain checking. 420

\$Ondelim

Dollar command that activates CSV separation of table data. 411

Turn on GAMS recognition of CSV delimiters. 391

\$Ondigit

Dollar command that activates significant digit transformation. 412

\$Ondollar

Adds echo print of dollar command options in LST file. 113

Dollar command that adds echo print of dollar commands in LST file. 412

\$Ondotl

Automatic .l addition 412

\$Onecho

Dollar command to start copying succeeding lines to file. 413, 526

\$Onempty

Dollar command that allows empty data statements. 414

\$Onend

Dollar command that activates alternative syntax for flow control statements. 414

Dollar command which activates alternative syntax for flow control statements. 275

\$Oneolcom

Activate end-of-line comments 203

\$Oneolcom

Dollar command that activates ability to use end-of-line comments. 415

\$Oneps

Dollar command that activates treatment of zeros as EPS. 415

\$Onexpand

Dollar command to enable macro expansion 415

\$Onglobal

Cause dollar commands in main programs to be honored in included files. 390

Dollar command that causes dollar commands in main programs to be honored in included files. 415

\$Oninclude

Begins echo print of included files. 113
Cause echo print of included files. 390
Dollar command that causes echo print of included files. 416

\$Oninline

Activate in line comments 203

Dollar command that activates ability to use in line comments. 416

\$Onlisting

Activate echo print of lines in LST file. 386 Dollar command that activates echo print of subsequent input lines. 416

Reverses effect of \$Offlisting. 113

\$Onmacro

Dollar command to enable macros 416

\$Onmargin

Activate margin marking 204

Dollar command that turns on margin marking. 416

\$Onmulti

Allow multiple declarations of a named item. 47 Dollar command that allows multiple data item definitions. 417

\$Onnestcom

Allow nested in line comments 203

Dollar command that allows nested in line comments. 418

\$Onput

Dollar command starting put of text block. 418

\$Onputs

Dollar command starting put of text block with parameter substitution. 418

\$Onputv

Dollar command starting put of text block without parameter substitution. 418

\$Onsymlist

Adds symbol listing to LST file. 120

Dollar command that adds symbol list to LST file. 419

Dollar command that adds symbol list to output. 250

\$Onsymxref

Adds cross reference listing to LST file. 118
Dollar command that adds symbol cross reference to LST file. 419

\$Ontext

Dollar command that starts a multi line comment. 419

Dollar command that stops deactivation of blocks of code in speed searches. 365

Start LST file comment. 113

Start multi line comment 202

Stopping deactivation of blocks of code in memory use searches 378

\$Onuellist

Adds unique element listing to LST file. 120 Dollar command that adds UEL list to output. 254

Dollar command that adds unique element list to LST file. 419

\$Onuelxref

Adds unique element cross reference to LST file. 121

Dollar command that adds unique element cross reference in LST file. 420

\$Onundf

Dollar command that allows undf to be assigned. 420

\$Onupper

Converts subsequent echo print lines to upper case. 113

Dollar command that activates conversion of subsequent echo print lines to upper case listing in LST file. 420

\$Onwarning

Dollar command that deactivates relaxed domain checking. 420

\$Phantom

Dollar command that designates a phantom set element. 421

\$Prefixpath

Dollar commands that augments search path in the windows environment. 421

\$Protect

Dollar command that does not allow the objects to be modified in a privacy setting but allows use in model calculations. 421

\$Purge

Dollar command that removes the objects and all data associated in a privacy setting. 422

\$Remark

Dollar command that includes a comment with a substitutable parameter. 422

\$Set

Dollar command that defines control variable. 422

Dollar command to set a control variable here and in included code. 496

\$Setaras

Dollar command that redefines arguments to a text like name in Batincludes. 423

Dollar command to set arguments for external call. 525

\$Setcomps

Dollar command that dissembles period delimited item into individual components. 423

\$Setddlist

Dollar command that causes GAMS to look for misspelled or undefined "double dash" – commands. 424

Dollar command to check spelling of parameters. 523

\$Setenv

Dollar command that defines or changes value of environment variable. 425

Dollar command to define or alter value of environment variables 501

\$Setglobal

Dollar command that defines global control variable. 424

Dollar command to set a control variable globally. 496

\$Setlocal

Dollar command that tears apart a file name into components. 425

Dollar command to set a control variable here. 496

\$Setnames

Dollar command that tears apart a file name into components. 425

\$Shift

Dollar command that shifts arguments in include files. 426

Shift arguments in include files. 387

\$Show

Dollar command that shows control variables. 426

Dollar command to show all control variables and their availability status. 502

\$Single

Dollar command that starts single spacing for subsequent echo print lines in LST file. 426 Starts single spaced echo print. 113

\$Stars

Dollar command that redefines characters for four **** message. 426

Redefines characters for four **** error messages. 114

\$Stitle

Defines subtitle for LST file. 137 Placing a subtitle in a LST file. 427

\$Stop

Dollar command that stops compilation. 426
Dollar command to stop a compilation. 526

\$Sysinclude

Dollar command that includes file with arguments from system directory. 427

Include file with arguments from system directory. 390

\$Terminate

Dollar command to stop a compilation. 526

\$Title

Defines LST file title. 137 Placing a title in a LST file. 427

\$Unload

Compile time write to GDX file element identification 534

Dollar command that unloads data to a GDX file 427

Problems with compile time write to GDX 534

\$Use205

Dollar command that tells GAMS to use version 2.05 syntax. 428

\$Use225

Dollar command that tells GAMS to use version 2.25 syntax. 428

\$Use999

Dollar command that tells GAMS to use latest version syntax. 428

- % -

%

Symbol proceeding batinclude parameter number. 523

Symbol that sets off names of control variable, command line parameter or system attribute to be retrieved. 510

%1

%1

Syntax to retrieve batinclude parameter number 1. 523

%Gams.item%

Value of GAMS command line parameter named item. 517

%name%

Syntax to retrieve named control variable, command line parameter or system attribute. 510

%System.item%

Value of windows system environment variable. 518

- (-

Symbol for calculation grouping in equations interchangeable with [] and {}. 208

_ * _

Caution against using in input 143
Symbol for multiplication. 207
Symbol in column 1 rendering line in option file a comment. 646

Symbol that begins a comment, usage to

deactivate code in memory use searches

Symbol that begins a comment, usage to
deactivate code in speed searches. 365

Symbol that when used in set declaration is
indicator of universal set. 57

Symbol that will carry out set intersection. 64

Symbol used as to define universal set in report
writing. 237

Symbol when in column 1 that begins one-line comments 202

Symbol for exponentiation. 207

Execution error marker. 337

Marker for compiler error message. 183

- . -

Item to set off variable and equation names in specifying MCP complementarity. 77

Symbol to separate set elements when defining multidimensional items 66

Symbol signifying start of algebraic specification of a model equation and a dynamic calculation. 206

Symbol signifying start of algebraic specification of a model equation. 75

.. specifications

Algebraic content, tutorial coverage 31 Tutorial coverage 31

.. Equation specification

Algebraic specification of a model equation. 75

.An

Put file attribute signaling append option. 469

.Bm

Put file attribute specifying bottom margin. 470

.Bratio

Model attribute to alter GAMS basis formation 686

.Case

Put file attribute choosing output case control. 473

.Cc

Put file attribute giving current column. 466

.Cheat

Model attribute requiring each new integer solution to be at least a tolerance better than the previous one. 661

Model attribute requiring new integer solution to be better than current 682

CNS

System attribute usable in a put identifying solver that is currently active for CNS problems. 461

.Cr

Put file attribute giving current row. 466

Cutoff

Model attribute causing MIP solvers to delete parts of branch and bound tree 682

Model attribute causing the MIP solver to disregard parts of the tree with an objective worse than a value. 662

.Date

System attribute that identifies date on which model was run. 521

Using date system attribute which identifies date on which model was run in Put files. 461

.Dictfile

Model attribute telling dictionary file type. 686 .DNLP

.DNLP

System attribute usable in a put identifying solver that is currently active for DNLP problems. 461

.Domlim

Model attribute telling maximum number of solver math errors to allow 686

.Domusd

Model attribute giving number of domain errors encountered when solving model. 680

.Elsolve

Model attribute giving time used on model solution 680

.Errors

Put file attribute giving number of put errors encountered. 493

.Etalg

Model attribute giving time used on model 680

.Etsolver

Model attribute giving time used in solution by solver 680

.Fe

System attribute which identifies file extension of input file. 461

.Filesys

System attribute that identifies name of the operating system being used in. 521

.Fn

System attribute giving file name stem of input file. 461

.Fp

System attribute giving file path of input file. 461

.Fx

Fixed bounds in calculations. 231

Variable and equation attribute giving solution level. 72

Variable attribute fixing the level to a number. 72

.GamsRelease

System attribute usable in a put identifying GAMS release being used. 521

.GamsVersion

System attribute usable in a put identifying GAMS version being used. 521

.Gstrina

System attribute usable in a put identifying specific GAMS version being used. 521

.Handle

Model attribute identifying grid problem 701 .Hdcc

Put file attribute giving current column in header. 466

.Hdcr

Put file attribute giving current row in header. 466

.Hdll

Put file attribute giving header last line. 467

.Holdfixed

Model attribute causing to suppress fixed variables 683

.Ifile

System attribute giving input file name. 461

.Iline

System attribute usable in a put giving number of lines in input file. 461

.Incline

System attribute that identifies line number of include file being executed. 521

.Incname

System attribute that identifies name of file being included. 521

.Incparent

System attribute that identifies parent file that includes this one. 521

.Iterlim

Model attribute which specifies maximum number of solver iterations 686

.Iterusd

Model attribute giving number of iterations used in solving problem 680

.L

Automatic addition of .L 13, 72, 77, 228, 236, 412, 459

Equation attribute giving the solution level or starting point. 77

Tutorial coverage 13

Using solution levels in calculations. 228
Using solution levels in put files. 459
Using solution levels in reports. 236
Variable attribute giving the solution level or

72

.Lcase

starting point.

Put file attribute choosing output case control for set elements. 473

.Len

Set attribute giving length of set element name 58

.Lice1

System attribute usable in a put giving GAMS license information. 461

.Lice2

.Lice2

System attribute usable in a put giving GAMS license information. 461

.LicenseStatus

System attribute that identifies if a license problem has arisen 521

.LicenseStatusText

System attribute that returns text describing licensing error 521

.Limcol

Model attribute specifying limcol option 687 .Limrow

Model attribute specifying limrow option 687

.Line

Model attribute that gives last line where a solve was used 680

System attribute that identifies line number of overall file being executed. 521

.Lj

Put file attribute specifying Set element name justification. 482

LI.

Put file attribute giving last line. 467

.Lo

Lower bounds in calculations. 229
Variable or equation attribute giving lower limit or bound. 72

.Lp

Put file attribute giving last page. 467 System attribute usable in a put identifying solver that is currently active for LP problems. 461

.Lw

Put file attribute specifying set element name width. 475

.M

Equation attribute giving the solution value for the marginal or starting point. 77
Using solution marginals in calculations. 229
Using solution marginals in put files. 459
Using solution marginals in reports. 236
Variable attribute giving the solution value for the marginal or starting point. 72

.MCP

System attribute usable in a put identifying solver that is currently active for MCP problems. 462

.MINLP

System attribute usable in a put identifying solver that is currently active for MINLP problems. 461

.MIP

System attribute usable in a put identifying solver that is currently active for MIP problems. 461

.Modelstat

Model attribute giving model solution status 677
Putting out numerical model solution status.
458

.MPEC

System attribute usable in a put identifying solver that is currently active for MPEC problems. 462

.Nd

Put file attribute specifying number of decimals. 476

.Ni

Put file attribute specifying numeric field justification. 482

.NLP

System attribute usable in a put identifying solver that is currently active for NLP problems. 462

.NodLim

Model attribute giving node limit in MIP 683 Model attribute limiting the maximum number of nodes that can be examined in a MIP solution. 662

.Nodusd

Model attribute that gives nodes used by MIP code. 680

.Noerror

Extension to \$abort 398

.Nr

Put file attribute specifying numeric round option. 488

.Number

Model attribte that gives number of Grid solves 680

Model attribute that gives number of solves 680

.Numdepnd

Model attribute giving number of dependencies in a CNS model 680

.Numdvar

Model attribute giving number of discrete variables in the model 680

.Numequ

Model attribute giving number of single equations in the model 680

.Numinfes

Model attribute giving number of infeasibilities in the solution 680

.Numnlins

Model attribute that gives number of nonlinear instructions 681

.NumnInz

.NumnInz

Model attribute that gives nonlinear non zeros 681

.Numnopt

Model attribute giving number of non-optimality's in the solution 681

.Numnz

Model attribute giving number of non-zero entries in the model coefficient matrix 681

.Numredef

Model attribute that gives number of MCP redefinitions. 681

.Numunbnd

Model attribute giving number of unbounded variables in the solution 681

.Numvar

Model attribute giving number of single variables in the model 681

.Numvarproj

Model attribute giving count of bound projections during model generation 79

.Nw

Put file attribute specifying numeric field width. 476

.Nz

Put file attribute specifying tolerance for when numbers are to be treated as zero. 488

.Objest

Model attribute that gives in a MIP the estimate of best possible solution. 681

.Objval

Model attribute that gives obj value for a model 681

.Off

Set attribute giving ofset position of set elment in ordered set 58

.Ofile

System attribute usable in a put giving output page. 462

.Opage

System attribute usable in a put giving output page. 462

.Optca

Model attribute specifying absolute MIP tolerance 687

.Optcr

Model attribute specifying relative MIP tolerance 687

.Optfile 316

Model attribute activating option files for MIP solvers. 663

Model attribute causing use of solver options file 683

Model attribute to specify option file presence and relevant file extension. 644

.Ord

Set attribute giving poition of set element in ordered set 58

.Page

System attribute giving current page. 462

.Pc

Put file attribute specifying print control option. 470

.Pdir

Command line parameter specifying where put files will be saved. 450

Put file attribute redirecting the put file output to the scratch directory. 450

.Pfile

System attribute usable in a put giving put file name for currently active file. 462

.Platform

System attribute usable in a put giving computer operating system information. 462

.Pos

Set attribute giving position of set elment in unordered set 58

.Ppage

System attribute usable in a put giving output page 462

.Prior

Variable attribute specifying priority for a variable – the lower the value the higher the priority. 660

.Prioropt

Model attribute activating MIP priorities. 664
Model attribute causing MIP solver to use priorities 684

.Prline

System attribute that identifies line in output file. 521

.Prpage

System attribute that identifies page in output file. 521

.Ps

Put file attribute specifying page height in lines. 471

.Pw

Put file attribute specifying page width in characters. Max is 32767. 471

.Range

Variable attribute giving difference between upper and lower bounds 72

.Rdate

System attribute giving restart file date. 462

.Rescalc

Model attribute that gives seconds in NLP function calculations 681

.Resderiv

Model attribute that gives seconds in NLP derivative calculations. 681

.Resgen

Model attribute that gives seconds of model generation time 681

.Reslim

Model attribute specifying solver time limit 687

.Resusd

Model attribute giving time in CPU seconds the solver used to solve the model 681

.Rfile

System attribute giving restart file name. 462

.RMINLP

System attribute usable in a put identifying solver that is currently active for RMIP problems. 462

RMIP

System attribute usable in a put identifying solver that is currently active for RMIP problems. 462

.Rob

Model attribute giving relaxed objective value from MIPs when solve doesn't work 682

.Rtime

System attribute giving restart file time. 462

.Savepoint

Model attribute causing save of a GDX point file. 684

.Scale

Calculating variable and equation scaling factors. 231

Variable and equation attribute telling amount to scale that variable or equation. 352

.Scaleopt

Model attribute causing use of user specified scaling factors 684

Model attribute that activates scaling. 352

.Sfile

System attribute giving save file name. 462

.Si

Put file attribute specifying set yes no element justification. 483

.Solprint

Model attribute specifying solution merge replace action 688

.Solvelink

Model attribute telling how to manage GAMS memory use during model solution 688

.Solveopt

Model attribute telling how to manage model solution 684

.Solvestat

Model attribute giving solver termination status 678

Putting out numerical solver termination status. 458

.Sstring

System attribute usable in a put identifying full name of last solver used. 462

.Suminfes

Model attribute that gives sum of infeasibilities 682

.Sw

Put file attribute specifying set yes no element width. 477

.Sysout

Model attribute expanding solution output 688

.Te

Element of put command to use set element explanatory text 200

.Te(setname)

Set attribute giving element explanatory text. 454

.Tf

Put file attribute specifying way to fill missing set element descriptions. 454

.Time

Putting out program execution time. 462 System attribute that identifies time of run. 521

.Title

System attribute giving model title. 462

.Ti

Put file attribute specifying quoted and explanatory text justification. 484

.Π

Set attribute giving element name. 453

.Tlcc

Put file attribute specifying current column in title block. 468

.Tlcr

Put file attribute specifying current row in title block. 468

IIIT.

Put file attribute specifying last row in title block. 468

.Tm

Put file attribute specifying top margin. 471

.Tmodstat

Model attribute that can be used in put statements giving problem optimality status text 677

Putting out text for model solution status. 458

.Tolinfeas

Model attribute setting tolerance for infeasible solutions with no entries on left hand side. The default value is the machine tolerance. 689

.Tolinfrep

Model attribute setting tolerance for infeasible solutions. The default value is 1.0e-6 689

.Tolproj

Model attribute setting tolerance for filtering primal and dual variables when reading solution files default is 1e-6 689

.TryInt

Model attribute causing MIP solver to make use of current variable values 685

Model attribute causing MIP solvers to make use of current variable values when solving a MIP problem. 664

.Ts

Identifier containing explanatory text for item. 456

.Tsolstat

Model attribute that can be used in put statements giving solver termination status text 678

Putting out text for solver termination status.

458

.Tw

Put file attribute specifying explanatory and quoted text field width. 478

.Uel

Set attribute giving uniquel element list position of set elment 58

.Up

Upper bounds in calculations. 230
Variable or equation attribute giving upper limit or bound. 72

.Val

Set attribute giving numerical counterpart of set element names that are numeric 58

.Version

System attribute that identifies GAMS version number. 521

System attribute usable in a put giving GAMS version being run. 462

.Workfactor

Model attribute specifying solver workspace as multiple of GAMS estimate 685

.Workspace

Model attribute specifying solver workspace 685

.Ws

Put file attribute specifying window size in number of rows. 468

-/-

/

Put file command to skip to new line. 464 Symbol for division. 207

Symbol to set off explicitly defined set elements. 49

Symbol to set off file name definitions. 449 Symbol to set off parameter element definitions 66

Symbol to set off scalar element definitions 65 Symbol used to set of list of equations in a model. 77

_ _ _

1

Command line parameter that allows definition of a control variable. 298
User defined command line parameter. 523

-/-

/-

Command line parameter that allows definition of a control variable. 298

User defined command line parameter. 523

/ Model contents /

Way of declaring equation presence in a model. 77

//

Command line parameter that allows definition of a control variable. 298

User defined command line parameter. 523

-:-

:

Matching operator for tuples 239, 479, 503
Put file display format delimiter. 479
Symbol that is part of option statement to control decimals and column/row layout. 239

-;-

;

Symbol that ends statements and when omitted or used excessively is common source of error messages. 188

- ? -

222

Option file name extension when optfile = 100-999. 645

- @ -

(a)

Gdxxrw command entry alternatives using a text file. 596

Put file command to skip to a column in the put file. 463

- [-

[]

Symbol for calculation grouping in equations interchangeable with () and $\{ \}$. 208

- { -

{ }

Symbol for calculation grouping in equations interchangeable with () and []. 208

- + -

+

Symbol for addition. 207

Symbol that signifies a lead operation in a set. 63

Symbol that will carry out set union. 64

++

Symbol that signifies a circular lead operation in a set. 63

- < -

<

Put file item left justification symbol. 486 Relation operator in testing whether one item is less than another. 262

Use in option command to project items left to right. 432

<=

Defining equation as a less than or equal to. 75 Relation operator in testing whether one item is less than or equal to another. 263
Use in option command to project items right to left. 432

<=>

Relation operator in testing whether one item is logically equivalent to another. 263

<>

Put file item center justification symbol. 486 Relation operator in testing whether one item is not equal to another. 261

- = -

=

Defining equation as an equality relation. 75 Relation operator in testing whether one item is equal to another. 261

Symbol to rename entries in GDX files 536 Symbol used in replacement statements. 206 Symbol used to set items equal to expressions 65

Use in \$Call to make GAMS wait for completion of an external program. 552

Use in Execute to make GAMS wait for completion of an external program. 553

==

Symbol used in compile time if test. 510

=C=

Symbol identifying equation as a conic equation. 75

=e=

Symbol identifying equation as an equality relation. 75

=g=

Symbol identifying equation as an greater than or equal to. 75

=|=

=1=

Symbol identifying equation as an less than or equal to. 75

=n=

Symbol identifying equation as un specified relation. Rarely used but can occur in MCP models. 75

=X=

Equations defined by external programs. 608 Symbol identifying equation as an equation defined by external program. 75

- > -

>

Put file item right justification symbol. 486 Relation operator in testing whether one item is greater than another. 262

_ _ _

->

Relation operator in testing whether one item logically implies another. 263

->-

>=

Defining equation as a greater than or equal to. 75

Relation operator in testing whether one item is greater than or equal to another. 262

- 2 -

225a

Temporary GAMS file storage directory 316

- A -

Α

Command line parameter that controls the type of compiling action. 299

Abor

Command to display output and stop job. 239 Command to stop GAMS job and display data 259 Conditional job termination and data display. 259

Execution time command that issues an error message in LST file and displays data. 525

Abs 241

Function to find absolute value. 218

Access

Interfacing GAMS with Access. 568

Accessing manuals 696

Acronym

Command to assign an item that is a text entry 493

Use of acronyms in calculations. 214

Acronym comparisons

Conditionals over acronyms. 267

Acronyms

Command to assign an item that is a text entry 493

Acrtype

Keyword in compile time \$If to see if a named item is an acronym. 513

Action

Command line parameter that controls the type of compiling action. 299

Advanced basis

Advanced basis usage for NLP/MCP model types 672

Аe

Append or overwite expand file 299

ΑI

Command line parameter that controls the overwriting of the LOG file. 299

Algebra

Tutorial coverage 23

Algebraic

GAMS exploitation of algebraic modeling - tutorial coverage 23

Algorithmic bounds

Adding bounds to improve solver performance 670

Alias

Command giving more than one name to a set. 60

Tutorial coverage 27

ΑII

Key word to include all equations in a model. 77

ALPHAECP

A solver for mixed integer non-linear problems 95

AMPL

AMPL

A procedure that allows one to use AMPL solvers on GAMS generated models. 96

Conversion to/from GAMS 626

Using the CONVERT solver to transform a GAMS problem to an AMPL type of problem. 568

And

Operator to form set intersection. 64
Relational operator that links sub-logical conditions being true when all sub conditions are true. 268

Αo

Command line parameter that controls the overwriting of the LST file. 300

Appendexpand

Allow overwrite or append of expand file 299

Appendlog

Command line parameter that controls the overwriting of the LOG file. 299

Appendout

Command line parameter that controls the overwriting of the LST file. 300

ArcCos(x)

Function giving arc cosine of x 221

ArcSin (x)

Function giving arc sine of x 221

ArcTan(x)

Function to find arctangent. 221

ArcTan2(y,x)

Function that returns four quadrant arctan 221

Arithmetic errors

Errors due to impossible arithmetic operations. 337

Ask

GUI for asking questions of a user 639

Assigned

GAMS concept that data were placed into object by a calculation or solve. 194

Assignment statements

Rules for inclusion of acronyms 494

Attribute

Item for a model referenced by modelname.attribute 676

Solution, bound and scaling factors for a variable.

Solution, bound and scaling factors for an equation. 77

Augmentation

Expanding a core model - tutorial coverage 42

Automated problem handling

GAMS capabilities 45

- B -

Baron

Using the CONVERT solver to transform a GAMS problem to a BARON type of problem. 568

BARON solver

A solver for LP, MIP, RMIP, NLP, DNLP, RMINLP, and MINLP model types that can handle non-convex problems. 96

Conversion to/from GAMS 626

Bas file

File generated by GAMSBAS with advanced basis information. 653

Basis 103

Advanced basis usage for NLP model types 672

Avoiding problems with bases in comparative analysis. 292

Now obsolete procedure in GAMS to generate an advanced basis and speed up solution. 649

BDMLP

A LP, MIP and RMIP solver. 96 BDMLPD 96

BENCH

A utility that benchmarks alternative solvers. 97

Beta

Beta function. 221

Betareg

Regularized beta function. 221

Binary variable(s)

Declaration of a variable as equal to either zero or one. 70

Binary variables

Variables that can take on values of 0 or 1 only. 656

Blocklist

GAMSCHK procedure that gives largest and smallest coefficients by variable and equation block. 354

Blockpic

GAMSCHK procedure that gives largest and smallest coefficients by variable and equation block as well as within block intersections. 354

Blue line

Colored navigation line in the process window in the IDE. 155

Bm

Command line parameter that controls the bottom margin of put files. 300

Botmargin

Botmargin

Command line parameter that controls the bottom margin of put files. 300

Bratio

Option command controlling basis formation. 428, 433

Suppressing or requiring a basis 65°

Ву

Command in for statement indicating amount to change a scalar varied during each step. 280

- C -

Calendar

Calendar, date and time functions 223

Capitalization

Font case structure that will be used in output. 60

Rules for font case structure that will be used in output. 250

Card

Function that returns the ASCII number for a character in a string. 224

Function that returns total number of elements in a set. 61

Use of function for number of elements in a set in conditionals. 265

Case

Command line parameter that controls the case of text in the LST file for the echo print. 300

Cdim

Total dimension of item in columns in Gdxxrw data specification. 582

Cdir

Command line parameter that gives the name of the current working directory. 302

Ceil

Function to find smallest greater integer. 221

Cerr

Command line parameter that controls compile time error limit. 301

Changing load and unload GDX file names 554 Changing put file name 554

Charset

Authorizes extended character set including European and other international characters 199

Command line parameter that allows use of extended character set including European and other international characters 301

Customizing compiler so it includes European and other international characters. 331

Checkver

Checking available updates and license file vintage. 148

Cholesky

Utility for Cholesky Decomposition 632

Clear

Clearing old solution option 382, 428, 433, 441, 594

Option command that zeros all data for an item. 428, 433

Option in Gdxxrw. 594

Reducing memory use for an item 382

Click

Put_utility command to put clickable link in process window 554

CNS

Command line parameter that that names CNS solver. 301

Constrained nonlinear system model form. 91 Customizable command parameter in Gmsprm file that names CNS solver. 331

Declaration of model type specifying a constrained nonlinear system. 81

Option command that names CNS solver. 428, 434

Codex

Command line parameter that overrides default size of internal execution code. This option is obsolete as of version 20. 301

Command line parameter to fix execution error. 336

COINBONMIN

An experimental MINLP solver 97 CoinBonminD in core link 97

COINCBC

A free open source solver for MIP models 98 CoinCbcD in core link 98

COINCOUENNE

Global optimization solver for MINLPs 97

COINFML

Interfacing COINFML style XML files with GAMS. 568

Using the CONVERT solver to transform a GAMS problem to a CoinFML type of problem. 568

COINGLPK

A free open source solver for LP models. 98

COINIPOPT

A free open source interior point solver for NLP models. 99

COINIPOPT	A solver for CNS, LP, RMIP, NLP, DNLP, and
CoinIpoptD an in core link 99	RMINLP model types. 99
COINMOSEK	CONOPTD 100
Free version of MOSEK 99	Console
COINOS	Putting execution location to console or screen.
Link to remote solvers 100	293
COINSCIP	Constrained nonlinear systems
Constrained Integer Programming solver 99	Constrained nonlinear system model form. 91
COINXPRESS	Context changes
Free bare bones version 100	Changing model domain of applicability -tutorial
Column block	coverage 41
Moving rectangular blocks in middle of lines in the	Control variable
IDE. 165	Variable used in compile time conditional
Comma delimited files	operations. 495
Usage with ondelim/offdelim 391	CONVERT
Command line	A converter that transforms GAMS models into a
Invoking GAMS from the command line. 149	format used by other modeling and solution systems. 100
Using command line items in the IDE. 179	Conversion to/from GAMS 626
Command line GAMS	Using the convert solver to transform a GAMS
Tutorial coverage 13	problem to a AlphaECP, AMPL, BARON,
Comments	CoinFML, CplexLP, CplexMPS, Dict, FixedMPS,
Why enter 142	GAMS Scalar format, LAGO, LGO, LINGO,
Common errors	MINOPT or ViennaDag type of problem. 568
List of common errors and their cause. 185	Cos
Comparative analysis	Function to find cosine. 221
Analysis over multiple scenarios. 283	Cosh
Compilation errors	Function to find hyperbolic cosine. 221
Tutorial coverage 15	Cost ranging
Compile errors	Including output on cost ranging. 131
Common compilation errors 161, 185	Courses and Workshops
Finding compile errors in the IDE. 161	Lists of 699
Complement	CPLEX
Elements that are not in a set. 64	Free bare bones version 101
Complementarity	Solver for LP, MIP and RMIP model types. 101
Declaration of complementary relationships. 77	CPLEXD 101
Definition of a complementarity problem. 88	CPLEXLP
Relationship between variables and equations.	Conversion to/from GAMS 626
672	Using the CONVERT solver to transform a GAMS
Compression	problem to a CplexLP type of problem. 568
Compress 699	CPLEXMPS
Compressing and encrypting files 699	Conversion to/from GAMS 626
Conditional	Using the CONVERT solver to transform a GAMS
Concept that involves execution of statements only	problem to a CplexMPS type of problem. 568
when logical condition is true. 254	Cross reference map
Conditionals	Tutorial coverage 16
Rules for inclusion of acronyms 494	CSDP 96
•	
Tutorial coverage 36	CSV files
g .	CSV files Passing with GAMS and put. 560
Conic equation Conic equations in GAMS. 75	

CSV files

Using to pass information into compiled programs from GAMS. 625

Using to pass information into GAMS from compiled programs. 623

Curdir

Command line parameter that gives the name of the current working directory. 302

Custom documentation

Providing your own documentation in the IDE. 171

Customize

Procedures to alter GAMS operation on a machine or for a job. 331

Cx

Command line parameter that overrides default size of internal execution code. This option is obsolete as of version 20. 301

- D -

Data entry

Tutorial coverage 27

Data reduction

Strategy to zero data to reduce problem size in model debugging. 361

Date

Calendar, date and time functions 223

DB2

Interfacing GAMS with DB2. 568

DEA

A solver for data envelopment and slice problems that uses CPLEX. 101

Decimals

Controlling default decimal places in displays.

Option command that controls default decimal places in displays. 428, 434

DECISC

A solver for stochastic linear programs that uses CPLEX. 101

DECISM

A version of DECISC that uses MINOS. 102

Declaration

Acronym declaration 493
Definition of models. 74
Definition of variables. 70
Parameter declaration 66
Scalar declaration 65
Table declaration 67

Declared

GAMS concept that item was defined by a scalar, parameter, set, variable, etc. statement. 194
Keyword in compile time \$If keyword to see if a named item was declared by a set, parameter etc statement. 514

Decompression

Decompress 699

Decompressing and encrypting files 699

Defined

Keyword in compile time \$If keyword to see if a named item has data. 514

Defining sets from data

Method to compute sets based on data. 59

Degenerate cycling blocking

Improving solver performance avoiding cycling 671

Delphi

Example of running GAMS from compiled program 622

Programming language that can run GAMS 622

Descriptive text

Why use 140

Dexist

Keyword in compile time \$If to see if a named directory exists. 519

Df

Command line parameter that controls compiler use of alternative date formats 302

Dformat

Command line parameter that controls compiler use of alternative date formats 302

Customizable command parameter in Gmsprm file that controls compiler use of alternative date formats. 331

Diag

Comparing text defining set elements. 62 Function that is a one if text for set elements match and zero otherwise. 266

DICOPT

A program for solving MINLP model types. 102 Non linear mixed integer solver. 665

Dict

Using the CONVERT solver to transform a GAMS problem to a Dict type of problem. 568

Dif1, dif2

Markings that indicates difference in entries in GDX files. 544

Diff

Utility to difference two files 627

Difference

Elements that differ between sets. 65

Dim

Total dimension of item in Gdxxrw data specification. 582

Dimension

Keyword in compile time \$If keyword to see if a named item is of a particular dimension. 515

Discontinous NLP

Discontinuous nonlinear programming model form. 91

Display

Command that causes inclusion of data for an item in LST file. 238

Conditional data displays. 258

Display execution error results in LST file. 337 Tutorial coverage 38

Dispwidth

Changes display width of set elements in columns 434

Dmpsym

Examining memory use by GAMS items 376 Option command that gives data on number of cases stored (memory use) for all GAMS items. 428, 435

DNLP

Command line parameter that names DNLP solver. 302

Customizable command parameter in Gmsprm file that that names DNLP solver. 331

Declaration of model type specifying a discontinuous nonlinear program. 81

Discontinuous nonlinear programming model form. 91

Option command that names DNLP solver. 428, 434

Documentation

Accessing documentation in general. 172
Accessing GAMS documentation in IDE. 166
Supplemental GAMS Corporation materials 698
User generated materials 698

Domain checking

Act of checking if referenced element is in fact in set or if item is defined over named set. 52

Lack of when reading GDX files 536

Domain error

Error when set element is not a member of a set referenced for the position being worked with. 189

Error when set name does not match the set in this position. 190

Domlim

Allowable number of numerical errors in user model nonlinear terms during problem solution 675

Option command that specifies maximum number of domain errors. 428, 434

Domusd

Number of numerical errors encountered in user model nonlinear terms during problem solution 675

DOS box

Changing title of during a run. 293

Downto

Command in for statement indicating lower limit for scalar that is decreased as varied. 280

Dp

Command line parameter to dump all include names with paths 303

Dset

Reading sets from lists in Gdxxrw. 586

Dualcheck

Option command that controls dual evaluation in Limcol display. 428, 435

Dumpparms

Command line parameter to dump all include names with paths 303

Dynamic

Nature of calculations in .. statement. 214

Dynamic set

Calculated set that cannot be used as a domain. 52

- E -

Echo print

Tutorial coverage 14

Economic equilibrium

Tutorial example 5

Edist

Function to compute sum of squares of arguments. 221

Εf

Command line parameter that specifies the path name to expand file names with. 305

Eigenvalue

Utility to compute eigenvalues 633

Eigenvector

Utility to compute eigenvectors 634

Eiect

Option command that causes a page break in the LST file. 428. 435

Element definition Egname. Varname Act of putting data or elements in a named item. Syntax used in MCP models to declare 49 complementarity. 77 Element name Use longer names 140 Reading and writing equations to/from spreadsheets with Gdxxrw. Element order Equation Order set elements will appear in output. 60 Command to declare an equation that can be one Else of the constraints in a model. Statement that acts in concert with an If and Relation within a model that is one of the allows control of multiple lines based on earlier constraints that must be satisfied in choosing the conditionals not being true. solution levels. Elseif Equation attribute Statement executed in an If statement context Solution, bound and scaling factors for an when a condition is true and all previous If and equation. 77 Endif conditions are false. 273 Equation attributes **EMP** Use in put files. 459 Encryption Equation listing **Encrypting files** 402 Algebra use effects on, tutorial coverage 32 Tutorial coverage 17 Alternative syntax which ends for statements under \$Onend. Equation solution report Algebra use effects on, tutorial coverage 33 Endif Alternative syntax which ends If statements under Tutorial coverage 21 \$Onend. Equation table Endloop Assigning values for equation attributes 73 Alternative syntax which ends Loop statements **Equations** under \$Onend. Algebraic content, tutorial coverage **Endogenous function** Command to declare an equation that can be one Indication that GAMS has found nonlinear term in of the constraints in a model. linear model. Defined by external programs. 608 Endwhile Supressing with conditionals 258 Alternative syntax which ends While statements Tutorial coverage under \$Onend. 280 Equtype Entropy Keyword in compile time \$If to see if a named Function to compute entropy. 221 item is an equation. 513 Environment variables Eqv 499 Gdxcompress and Gdxconvert Relation operator in testing whether one item is 500 Windows environment variables. logically equivalent to another. Eolonly Er Command line parameter that specifies whether a Command line parameter that controls the error file defined with pf= has more than one command messages sent to the LOG file. 304 per line 303 Errmsa Eps Command line parameter that controls the position Special value depicting a near zero number. of error messages in the echo print and through use of Errmsg=1 allows one to reposition error messages to just after error marking. Epsout Customizable command parameter in Gmsprm file Writing Eps into spreadsheets with Gdxxrw. that controls position of error messages in Echo 595 print and through use of Errmsg=1 allows one to Eq reposition error messages to just after error Relation operator in testing whether one item is marking. 331

not equal to another.

261

Errmsg

Reposition error messages to just after error marking. 184

Repositions error messages in echo print. 116

Errnam

Command line parameter that specifies name of a file containing error messages. 303

Error

Command line parameter that forces a parameter error with a specified message. 304

IDE facilitation of error discovery. 161

Error message proliferation

Case where one error causes many messages and other than the first one are not really valid. 185

Error repair

Procedures to find and fix compiler errors 185

Errorf

Function to integrate normal distribution. 221

Errorfree

Keyword in compile time \$If to see if a compilation has been error free so far. 519

Errorlevel

Function to return completion code of most recent external program called during GAMS run 225 Keyword in compile time \$If to execute if less than a specified number of compile errors have occurred. 519

Errorlog

Command line parameter that controls the error messages sent to the LOG file. 304

Etlim

GAMS parameter for specifying a time limit 304

EXAMINER

A utility that can be used to look at the characteristics of a model solution. 102

Excel

Running GAMS from a spreadsheet 611

Exec

Put_utility command to execute extenal program 554

Execerr

Command line parameter that puts a maximum limit on execution errors. 304

Execerror

Function returning number of execution errors. 346

Function to return number of execution errors or reset error count to zero. 225

Way to clear execution error status. 346

Execmode

Command line parameter that controls use of directories and external programs for network administration. 305

Execseed

Function to reset seed or retrieve seed for random number generator. 218

Execute

Executing an external procedure at execution time. 553

Executing GAMS from within GAMS 328

Execution time statement that causes a run of an external command or program. 525

Timing of execution. 557

Execute =

Use of = in Execute to make GAMS wait for completion of an external program. 553

Execute_Load

Execution time GDX file element reading 537

Execute loadhandle

Causes GAMS to load a grid model solution 701

Execute_Loadpoint

Execution time GDX point file element reading 538

Used to load a basis or saved point file 538

Execute Unload

Execution time GDX file creation 533
Executing jobs with substutable strings 55

Execution error

Error message generated when successfully compiled code is run by GAMS or solver and numerical or other difficulty arises. 336

Execution output

Tutorial coverage 19

Exist

Keyword in compile time \$If to see if a named file exists. 519

Exp

Function to find exponentiation of a number. 218

Expand

Command line parameter that specifies the path name to expand file names with. 305

Expandability

Small to large modeling - tutorial coverage 41

Explanatory text

Text which is optional giving explanation of named element or set element 199

External Program

Executing in GAMS. 551

External Programs Interactively including results during a GAMS run. Fact Function to calculate factorial. 221 Ferr Command line parameter that specifies name and existence of file of compilation error messages. 305 File Command to define put file names. 449 File Comparison Diff a utility for differencing files 627 File not found Difficulty with IDE project file locations. 179 **Filecase** Command line parameter that controls file casing of GAMS generated files. **Fileclose** Scripting command 177 Filecompile Scripting command 177 Fileopen Scripting command 177 Filerun Scripting command 177 **Files** Command to define put file names. 449 **Filesave** Scripting command 177 Filesaveall Scripting command 177 Filewait Scripting command 177 Filtype Keyword in compile time \$If to see if a named item is a local name for a put file. Find Finding text in IDE. 163 Find in files

For Executes block of statements for each value of a scalar incremented over a range. Forlim Limits maximum number of passes through For, While and Repeat statements. Option command that specifies maximum number of passes through For, While and Repeat statements. 428, 435 **Format** Improving readability of GAMS files 139 Function to find fractional part of an argument. 221 Free variable(s) Command declaring variable as one with no restriction. **Fsave** Command line parameter that forces GAMS to write a save work file. 306 Function evaluation errors Numerical errors in user model nonlinear terms during problem solution 675 Keyword in compile time \$If to see if a named item is a function. 513 G205 Command line parameter that controls reversions to older versions. 306 Gamma Gamma function. 221 Gammareg Regularized gamma function. 221 **GAMS** Calling from compiled programs 625 Calling from spreadsheets 611 Executing GAMS from within GAMS. 606 GAMS model library 690 Installation documents 695 696 Latest version GAMS documentation Accessing GAMS documentation in the IDE.

168

GAMS FAQ

GAMS IDE Help

568

Frequently asked questions web site

696

Floor

163

Function to find largest smaller number. 221

Finding text strings in a group of files with IDE.

GAMS IDE Help Documentation on IDE accessible through Help. 166 GAMS/AMPL A procedure that allows one to use AMPL solvers on GAMS generated models. GAMS/LINGO A procedure that allows one to use LINGO solvers on GAMS generated models. Gams2csv Rutherford's libinclude file to pass CSV data. 561 Gams2tbl Rutherford utility for output table creation 245 **GAMSBAS** Discontinued program that used to save a file containing an advanced basis. Discontinued program that used to save information providing an advanced basis. 103 **GAMSCHK** A program designed to aid users examine empirical GAMS models for possible flaws. 103 Procedure that is a GAMS solver that allows one to get information on scaling. 354 GAMSIDE approach Running GAMS Jobs Tutorial coverage 14 **GAMS-List** User mailing list 698 Gamsmap Creatting map output 567 GamsRelease Function thar returns GAMS release number 225 GAMSsm Web server that runs GAMS scenarios 625 **GamsVersion** Function that returns GAMS version number 225 **GAMS-X** Web server that runs GAMS 625 Gdav Day of month that corresponds to date. 223 **GDir** Grid computing storage location 704 Gdow Day of week that corresponds to date (1=Monday,2=Tuesday,..). Gdx 225

Backward compatability - gdxcopy

532, 540, 541, 549, 568

306, 531,

Command line parameter that gives the name of and forces writing of GAMS data exchange file. Creating GDX files with command line parameter 531 GAMS data exchange file Reorder viewing of GDX files in the IDE 541 Selected item GDX file 532 Utilities 306, 531, 532, 540, 541, 549, 550, 568, 635 Viewing contents with \$Load 306, 531, 532, 540, 541, 568 Viewing GDX files in the IDE 541 Whole problem GDX file 531 Writing older versions 306, 531, 532, 540, 541, 549, 550, 568 Gdx file Creating a GDX file in GAMS 531 GDX file viewing Examining GDX files in IDE. 541 GDX files Passing information from other programs. 563 Passing information to other GAMS programs. Using Gdxmerge to compare GDX files 546 GDX point file Creating a GDX solution point file in GAMS 532 Saved basis in GDX format 652 Gdx2har Utility to convert GDX data to GEMPACK header 548 **Gdxcompress** Writing compressed GDX files 307 Gdxconvert Writing older GDX file versions 307 Gdxcopy GDX file backward compatability 549 Utility to compare contents differences in two GDX files Gdxdump Utility to write out contents of GDX file in GAMS 543 format Gdxin Put_utility command to change active GDX loading file 554 Gdxmerge Utility to merge GDX files and compare data items 546 Gdxout

Gdxout	GLB file
Put_utility command to change active GDX unload file 554	Defining a custom user library 693 Gleap
Gdxrank	Indicator of whether the year that corresponds to
Sorting one dimensional items 636	date is a leap year (0=no leap year, 1=leap year).
Gdxviewer	223
Program to link to Excel, Access, CSV, or text	Global
files and to plot data. 568	Type of control variable defined everywhere in
Gdxxrw	code. 496
Command entry alternatives. 596	Gmillisec
Command entry using a range in a spreadsheet.	Milliseconds that corresponds to date. 223
598	Gminute Minute that a green and a to date. 202
Command entry using a text file. 596	Minute that corresponds to date. 223
Debugging. 601	Gmonth Month that corresponds to data 222
Errors due to open workbooks. 592 Gdxxrw commands. 596	Month that corresponds to date. 223
	GMS file Default GAMS file extension. 152
Log file. 599 Range specification. 581	GMS processor
Read and write Excel spreadsheet data using	Making IDE the program called when GMS file is
GDX files. 580	clicked on. 153
Reading and writing equations. 591	Gms2tabl
Reading and writing parameters. 588	Use of Ruterfords Gms2tabl to write HTML and
Reading and writing sets. 583	LATEX 568
Reading and writing variables. 591	Gmsprm98.txt
Sharing workbooks. 592	File that can be used to customize GAMS function
Specification of type of data to read or write with	on a windows 95/98 machine. 333
spreadsheets. 582	Gmsprmnt.txt
Tracing performance. 600	File that can be used to customize GAMS function on a Windows NT machine. 333
using to pass information to Excel 618	
using to read information from Excel 618	Gmsprmun.txt File that can be used to customize GAMS function
Writing special values and zeros. 595	on a Unix or Linux machine. 333
Ge	Gnuplot
Relation operator in testing whether one item is greater than or equal to another. 262	Procedures to construct graph of GAMS data.
GEMPACK	246
Utilities to convert header array files 548	Use in GAMS to graph. 563
Generate	Use of Rutherford's libinclude to graph. 563
Phase of GAMS execution where problem is	Gnupltxy
assembled for transfer to solver. 82	Procedures to construct graph of GAMS data.
Generating	246
Phase of GAMS execution where problem is	Use of Schneider and McCarl's libinclude to graph. 563
assembled for transfer to solver. 82	Good modeling practices
Generation listing	Tutorial coverage 45
Tutorial coverage 16	GPR file
Geographic mapping	IDE project file. 151
Gamsmap 567	Gradient
Mapping GAMS Output 567	First derivative of nonlinear coefficients at current
Shademap 567	or starting point that is used in model solution.
Ghour	354
Hour of day that corresponds to date. 223	Graphics

Graphics

Entering statements into a GAMS program that permit graphical displays. 563

Graphing

Procedures to construct graph of GAMS data. 246

Grid Computing

File storage 700, 701, 702, 703, 704

Functions used 700, 703

General use 700, 701, 702, 703, 704

Handle definition and use 700, 701, 703, 704

Invoking 700, 701, 703, 704

Load from GDX 700, 701, 702, 703, 704

Solution Retrieval 700, 701, 702, 703, 704

Griddir

Grid computing directory 704

Gsecond

Second that corresponds to date. 223

Gt

Relation operator in testing whether one item is greater than another. 262

GUROBI

A LP and MIP solver 103

Free bare bones version 98, 103

Gyear

Year that corresponds to date. 223

- H -

Handle

Identifies problems in grid computing 701

HandleCollect

Function that retrieves Grid Computing solutions 225

HandleDelete

Function that deletes Grid Computing problems 225

HandleStatus

Function that retrieves Grid solutions into GDX file 225

HandleSubmit

Function that resubmits Grid Computing problems 225

Har2qdx

Utility to convert GEMPACK header array to GDX 548

HeapLimit 217

Command line parameter for limiting GAMS memory use 307

Function to control memory use 225

Heapsize

Function to recover the heap size in million bytes. 225

here 496, 627

Hierarchy

Hierarchy of GAMS customization procedures.

HTML

Interfacing GAMS with HTML. 568
Writing items in GDX file to HTML in the IDE 541

- | -

Icon

Making IDE icon. 181

IDE

GAMS integrated development environment program that allows editing and execution. 149 Putting execution location to IDE process window. 293

Viewing GDX files in the IDE 541

IDE documentation

Accessing documentation in the IDE. 166 Discussion of IDE features. 149

IDE refreader

Use of refreader program for unraveling complex files in IDE. 172

Idir

Change where included and Batincluded files come from. 386

Command line parameter which gives directory where included and batincluded files are kept. Can include multiple directories. 308

Idir1 to Idir40

Command line parameters that gives input search path where included and batincluded files are kept. 309

lf

Conditional control of multiple lines. 260 Statement that allows control of multiple lines based on conditional. 273

Ifthen

Function setting a value to one of two expressions depending on a conditional. 219

Imp

Relation operator in testing whether one item logically implies another. 263

Inc

Put_utility command to include file in put file 554

Include data

Including data from other programs. 569

Indenting

Improving readability of GAMS files 145

Index

Gdxxrw command entry alternatives using a range in a spreadsheet. 598

Inf

Depicts number as infinity in assignment statement. 241

Special value depicting infinity can be used in replacement statement. 227

-Inf

Special value depicting negative infinity can be used in replacement statement. 227

Initial values

Starting values provided for the decision variables within the problem 669

Initialized

GAMS concept that data were placed into object when type was declared (by scalar, parameter ... statement). 194

Inputdir

Command line parameter that gives input search paths where included and batincluded files are kept. Can include multiple directories. 308

Customizable command parameter in Gmsprm file

Customizable command parameter in Gmsprm file that gives input search paths. Can include several search paths separated by OS specific symbols. 331

Inputdir1 to 40

Command line parameters that give input search path. 309

Customizable command parameter in Gmsprm file that gives input search path names to be used.

Default is no search path. 331

Ins1, ins2

Markings that indicates inserts or deletions in GDX files. 544

Installation

GAMS installation documents 695

Integer variable(s)

Command declaring variable as equal to a non-negative integer. 70

Integer variable bounds 70, 667

Integer variables

Variables that must take on integer values 656 Intersection

Method to define common set elements. 64

Invert

Matrix inversion 631

Item name

Names for sets, scalars, put files, parameters, tables, acronyms, variables, equations and models 198

Use longer names 140

Item order

Rearranging in Gdxxrw. 593

Iteration log

Influence of NLPs 674

Iterlim

Expand maximum number of solver iterations. 336

Option command that specifies maximum number of solver iterations. 428, 435

- J -

Java

Web based Programming language that can run GAMS 625

Jdate

Gregorian date corresponding to year, month and day. 223

Jnow

Current time. 223

Jstart

Time of the start of the GAMS job. 223

Jtime

Fraction of a day that corresponds to this hour, minute and second. 223

- K -

KESTREL

Web server that runs GAMS 625

Kill

Option command that removes all data for an item. This should not usually be used. Use Clear instead. 428, 435

Removing memory use for an item 382

KNITRO

A solver for NLP model types 104

- ∟ -

Lago

Using the CONVERT solver to transform a GAMS problem to a LAGO type of problem. 568

Large model facilities

Tutorial coverage 44

LicenseStatus

error

225

Function that returns non zero under a license

Latex Licensing Interfacing GAMS with Latex. 568 Gaining access to solvers. 94 Ldir Limcol Command line parameter that includes the first n Change where Libincluded files come from. cases for each named variable in the LST file. Command line parameter that gives directory for libincluded files. 309 Control length of variable print out in output. 138 Le Customizable command parameter in Gmsprm file Relation operator in testing whether one item is that that controls number of variables printed out less than or equal to another. under each variable block. 331 Least squares Nonlinear item marking 126, 138, 310, 331, LS solver 105 354, 428, 436, 673 Leftmargin Option command that that controls number of Command line parameter that controls the left variables printed out under each variable block. margin of LST files. 309 428, 436 Lf Tool to examine scaling. 354 Command line parameter that gives name of the Variable print out in output. 126 LOG file. 310 LGO Command line parameter that includes the first n A solver for LP, NLP, DNLP, RMINLP, and RMIP cases for each named equation in the LST file. model types that can handle non-convex 310 problems. 104 Control length of equation print out in output. Conversion to/from GAMS 626 LGOD an in core link 104, 626 Customizable command parameter in Gmsprm file Using the CONVERT solver to transform a GAMS that controls number of equations printed out in problem to a LGO type of problem. each equation block. Equation print out in output. 124 Command line parameter that gives directory Nonlinear item marking 124, 138, 310, 331, where libincluded files are kept. 354, 428, 436 Customizable command parameter in Gmsprm file Option command that controls number of which gives directory for libincluded files. equations printed out in each equation block. Library 428, 436 Defning your own library 45, 152, 693 Tool to examine scaling. 354 GAMS model library 690 LINDOGLOBAL GAMS or user defined collection of GMS and LINDOGLOBAL solver for MINLP problems 104 other files accessed through IDE. Linear programs Tutorial coverage 45 Linear programming model form. License LINGO Command line parameter that gives name of the A procedure that allows one to use LINGO solvers GAMS license file. on GAMS generated models. 104 Gaining access to solvers. 94 Conversion to/from GAMS 626 License file Using the CONVERT solver to transform a GAMS Checking available updates and license file problem to a LINGO type of problem. vintage with Checkver. 148 Lm Maintaining license files on computer. 148 Command line parameter that controls the left LicenseLevel margin of LST files. 309 Function that returns indicator of license error Lo 225

Local

Command line parameter destination for the LOG

file, used with setting of 0 or 2 to permit

Unix/Linux jobs to operate in background.

Local	Least squares solver 105
Type of control variable defined locally in code. 496	LST file Main output file for a GAMS run. 110
Log	Navigation Window 157
Adding message to LOG file 219, 293, 450, 554, 599	Lt 157 Relation operator in testing whether one item is
Directing put output to log file. 450	less than another. 262
Function to find logarithm base e of a number. 219	LXI file 157
Gdxxrw Log. 599	R/I
Putting execution location to log file. 293	- IVI -
LOG file	Moore
File created when GAMS runs which is echoed to	Macro Multi-line macros 444
the screen and IDE process window. 110	Running GAMS through predefined script 443
Log10	Macros
Function to find logarithm base 10 of a number. 219	Showing active macros 426, 443
Log2	Using macros to define terms in equations 443
Function to find logarithm base 2 of a number.	Mapping Programs
219	Drawing geographic maps from GAMS. 567
Logappend	Mapval
Appending to Gdxxrw Log. 599	Function that returns numeric codes for special
Logbeta	values. 221
Log of beta function. 221	Match parentheses
Logfile	Parentheses matching with IDE. 164
Command line parameter that gives name of the LOG file. 310	Matching operator : Defing a tuple with : 56
Loggamma	Matchit
Log gamma beta function. 221	GAMSCHK procedure that gives largest and
Logoption	smallest coefficients by variable and equation.
Command line parameter controls destination for	354
the LOG file, used with setting of 0 or 2 to permit UNIX jobs to operate in background. 311	Matlab
Customizable command parameter in Gmsprm file	Interface with Matlab software. 567
that controls destination for the Log file, used with	Matrix utilities Cholesky factorization 630, 631
setting of 0 or 2 to permit Unix jobs to operate in	Eigenvalue 630, 631, 633
background. 331	Eigenvector 630, 631, 633, 634
Loop	Invert 630, 631
Executes block of statements for each element of	Max
a set. 276	Component of model statement indicating model is
Use in comparative analysis. 289	to be maximized. 81
LP	Function to find maximum among numbers.
Command line parameter that names LP solver. 311	219
Customizable command parameter in Gmsprm file	Maxexecerror
that names LP solver. 331	Function to read or reset number of execution
Declaration of model type specifying a linear	errors. 225
program. 81	Maximizing
Linear programming model form. 86	Component of model statement indicating model is to be maximized. 81
Option command that names LP solver. 428,	
436	Maxprocdir

LS

to be minimized.

MINLP

An option keyword used to define the currently Maxprocdir active MINLP solver. Maximum number of 225a, 225b etc directories 666 Command line parameter that names MINLP 311 solver. 312 **MCP** Customizable command parameter in Gmsprm file Command line parameter that names MCP solver. that names MINLP solver. Declaration of model type specifying a mixed Customizable command parameter in Gmsprm file integer nonlinear program. 81 that names MCP solver. 331 Mixed integer nonlinear programming model form. Declaration of mixed complementarity problem model type. 81 Option command that names MINLP solver. Mixed complementarity problem model form. 88 428, 437 Option command that names MCP solver. 428, MINOPT 436 Conversion to/from GAMS 626 MCP complementarity Using the CONVERT solver to transform a GAMS Specifying complementarity. 672 problem to a MINOPTtype of problem. MCP solution output MINOS Differences in output when MCP models are A solver for DNLP, NLP and RMINLP model solved 675 types. 105 Mdb2gms MINOSD- an in core verision 105 A program to generate an include file from MINOS5 contents of an Excel spreadsheet. An older version of MINOS. 106 Measure **MIP** Option command that causes output of time and memory since last measure command or program An option keyword used to define the currently beginning. 428, 437 active MIP solver. 666 Command line parameter that names MIP solver. Memory problems 372 Merge Keyword for Solveopt option causing merging of Customizable command parameter in Gmsprm file that names MIP solver. 331 solution information. 441 Declaration of model type specifying a mixed Option in Gdxxrw. integer program. 81 Solveopt option that causes solution to be merged. Discussion of a basis in a MIP context. 655 Mixed integer programming model form. 87 Message Option command that names MIP solver. 428, Scripting command 177 437 MILES **MIQCP** A solver for MCP model types. 105 Relaxed mixed integer quadratically constrained MILESE programming model form. 90 The newest version of MILES. 105 Mismatched parentheses MILESOLD Common source of errors. 191 A discontinued version of MILES. 105 Mixed complementarity programming Min Mixed complementarity programming model form. Component of model statement indicating model is 88 to be minimized. Mixed integer NLP programming Function to find minimum among numbers. 219 Mixed integer nonlinear programming model form. Minfout 89 Writing -Inf into spreadsheets with Gdxxrw. 595 Mixed integer programming Minimizing Mixed integer programming model form. 87 Component of model statement indicating model is Mod

221

Function to find modulus of a number.

Model

Model

Command that groups a number of equations into a named item that can be solved. 77

Tutorial coverage 10

Model attribute

Way of addressing solution status and model options for a particular model. 232

Model attributes

Attribute of a model giving solution performance or specifying procedures 676

Use in put files. 458

Model library

GAMS model library 690

GAMS or user defined collection of GMS and other files accessed through IDE. 152

Library of models in this manual 693

Tutorial coverage 45

User defined model library 690

Model readability

Enhancing through formatting 139

Model setup output

Influence of NLPs 674

Model statistics

Tutorial coverage 19

Model type

Form of problem to be solved: LP, NLP, MIP etc. 81

Model types

Alternative problem types that can be solved. 85

Models

Command that groups a number of equations into a named item that can be solved. 77

Modtype

Keyword in compile time \$If to see if a named item is a named model. 513

MOSEK

A solver for LP, MIP, RMIP, NLP, DNLP, and RMINLP model types. 106

Free bare boines version 106

Μp

Command line parameter that causes GAMS to employ a quick syntax check. 312

MPEC

Command line parameter that names MPEC solver. 312

Customizable command parameter in Gmsprm file that names MPEC solver. 331

Declaration of model type specifying a mathematical program with equilibrium constraints. 81

MPEC models

Mathematical program with equilibrium constraints model form. 92

MPECDUMP

A processor listing characteristics of MPEC models. 106

MPS

Interfacing GAMS with MPS based solvers. 568 MPS2GMS

A utility that allows conversion of MPS models to GAMS model types. 107

MPSGE

A preprocessor that aids in formulation and solution of general equilibrium models. 106

MPSWRITE

A discontinued subsystem that allows conversion of GAMS model types to MPS format. 106

Msappavail

Checks fro presence of Microsoft office software 642

Msg

Put_utility command to put message in LST file 554

Msglog

Put_utility command to add message to LOG anf LST files 554

MSNLP

A solver for NLP, DNLP, RMINLP, and MINLP model types that can handle non-convex problems. 107

Mulitpass

Command line parameter that that causes GAMS to employ a quick syntax check. 312

Multi dimensional set

Set that is defined with respect to more that one other set. 51

Multiple solve

Procedure containing more than one execution of solve statement. 83

- N -

Na

Depicting a number as unavailable in assignment statement. 241

Special value depicting an unavailable number, can be used in assignment statement. 227

NameConv

Changing range specification convention in Gdxxrw 582

Naout

Naout

Writing Na into spreadsheets with Gdxxrw. 595

Navigate

Aids to access LST and GMS file in IDE. 155

Nc

Changing range specification convention in Gdxxrw 582

Ncpcm

Function for use in smoothing functions in MPEC models with Chen-Mangesarian approach. 221

Ncpf

Function for use in smoothing functions in MPEC models with Fisher approach. 221

Ne

Relation operator in testing whether one item is not equal to another. 261

Negative variable(s)

Command declaring variable as non-positive.

Nested conditionals

Use of multiple layers of conditionals. 268

Newsletter

Bruce McCarl's newsletter 698

NLP

Command line parameter that that names NLP solver. 312

Declaration of model type specifying a non linear program. 81

Discussion of a basis in a NLP context. 655

Nonlinear programming problem form. 86

Option command that names NLP solver. 428,
437

NLP and MCP variants

Nonlinear and mixed complementarity problem forms 676

NLPEC

A solver for MPEC models. 107

No

Removes a set element through a calculation. 227

Special value that indicates an element is not in a set, can be used in assignment statement. 50

Noc

Command line parameter that tells GAMS to ignore copyright messages. 313

Nonlinear equation system

Tutorial example 6

Nonlinear MIPs

Integer programming problems with nonlinear terms. 665

Nonlinear program

Nonlinear programming model form. 86

NonNegative Variable

Specifies variable as greater than or equal to zero 70

Normal

Function to generate a random normal number. 221

Not

Operator to form set complement. 64
Relation operator that makes a condition true what a logical condition is false. 270

Relation operator that makes a condition true when a \$If logical condition is false. 504

- O -

0

Command line parameter that gives the name of the file containing the output. 314

0??

Option file name extension when optfile = 10-99. 645

Offput

Dollar command stopping put of text block. 489 Oldname

Command line parameter that causes GAMS to only allow 10 character set element names for compatibility with systems that do not accept longer names (notably older versions of MPSGE). 313

Option command that causes GAMS to only allow 10 character set element names for compatibility with systems that do not accept longer names (notably older versions of MPSGE). 428, 437

Onput

Command starting put of text block. 489

Onputs

Command starting put of text block with parameter substitution. 489

Onputy

Command starting put of text block without parameter substitution. 489

Op?

Option file name extension when optfile = 2-9. 645

Opt

Command line parameter that specifies the GAMS code optimization level. 313

Default extension for option file names when optfile=1. 645

Optca

Optca

Model attribute or option command telling the solver to stop when best solution is no more than a given amount away from the best solution. 662

Option command that specifies absolute optimality tolerance in a MIP. 428, 438

Optcr

Default value. 663

Model attribute or option command telling the solver to stop when best solution is no more than a given proportion of the best solution away from the best solution. 663

Option command that specifies relative optimality tolerance in a MIP. 428, 438

Optdir

Command line parameter that gives the name of the directory to be used by GAMS for solver option files. 313

Command line parameter to define a central location for option files. 649

Optfile

Command line parameter that gives the number to use for model optile. 313

Command line parameter to specify option file presence and relevant file extension. 649

Customizable command parameter in Gmsprm file that specifies default value for model. Optfile, can be set to 1 if one always wants GAMS to look for

Optfile =0

option file.

Optfile setting that results in no option file used. 644

331

Optfile > 1

Option file setting that renders file extension op2-op9, o10-o99, or 100-999. 645

Optfile=1

Optfile setting that results in option file "Opt" being used. 644

Optimization problem

Tutorial example 4

Option

Command that invokes GAMS execution options. 428

Option <

Project items left to right. 432

Option <=

Project items right to left. 432

Option file

Option file editor 644, 647, 648 Solver Option files 644, 648 Writing in job. 648

Option itemname

Command to format display appearance. 239

Option itemname:d

Option command controlling display item formatting. 432

Option itemname:d:r:c

Option command controlling display item formatting. 432

Options

Command that invokes GAMS execution options. 428

OQNLP

A solver for NLP, DNLP, RMINLP, and MINLP model types that can handle non-convex problems. 107

Or

Relational operator that links sub-logical conditions being true when at least one sub condition is true. 269

ORACLE

Database that can control GAMS runs 625 Interfacing GAMS with Oracle. 568

Ord

Function that returns number of element in set. 265

Function that returns position number of set element in total set. 61

Function that returns the ASCII code numbers for a character in a string. 225

Probems with unordered sets 61, 197, 225, 265

Ordascii

Function that returns the ASCII code numbers for a character in a string. 225

Ordebcdic

Function that returns the EPCDIC code numbers for a character in a string. 225

Order

Order of set elements as they will appear in the output. 60

Ordering of set elements and item names in output. 251

Ordered set

Problems with ORD and unordered sets 61, 197

Set that has ordered elements and can be used with Ord, leads and lags. 61

Ordering

Ordering of set elements and item names in output. 251

OSL

An LP, MIP, and RMIP solver. 107

OSL₃

A version of discontinued solver OSL using the OSL3 libraries. 108

OSLSE

A discontinued solver for stochastic linear programs. 108

Output

Command line parameter that gives the name of the file containing the output.

output section 157

Output to other programs

Procedures to send data to other programs. 246

Page height

IDE page height setting. 153

Page width

IDE page width setting. 153

Pagecontr

Command line parameter that tells the default put file page control to use.

Pagesize

Command line parameter that tells the default number of lines per page. If less than 30 it will be reset to the default of 9999. 314

Pagewidth

Command line parameter that tells the default number of columns on a page. This value should be between 72 and 255. 314

Par

Reading and writing parameters to/from spreadsheets with Gdxxrw.

Parameter

Command to define a data item 66

Parameters

Command to define a data item 66

Tutorial coverage

Parentheses match

Parentheses matching with IDE. 164

Parmfile

Command line parameter that gives the name of the GAMS supplemental command line parameter file to use. 315

Partype

Keyword in compile time \$If to see if a named item is a parameter.

PATH

A MCP, CNS, and NLP (through PATHNLP) solver.

PATHC

The latest version of PATH. 108

PATHNLP

A variant of PATH that can solve LP, NLP, RMIP and RMINLP model types.

PATHOLD

A discontinued, older version of PATH. 108

Pc

Command line parameter that tells the default put file page control to use.

Pdir

Command line parameter that gives the name of the directory where files generated by the Put command will be stored. 317

Customizable command parameter in Gmsprm file that identifies put directory. If not specified, it will be set to the work directory.

Percentage change

Computing percentage changes. 287

Pf

Command line parameter that gives the name of the GAMS supplemental command line parameter file to use. 315

Customizable command parameter giving a name of a file that contains command line parameters. 333

Pf4

Command line parameter that contols MIP bounds

Ρi

Function to deliver value of pi-3.141716.... 221

GAMSCHK procedure that gives indication of coefficient magnitude for variables and equation plus reveals structure. 354

Pinfout

Writing +Inf into spreadsheets with Gdxxrw. 595

Plicense

Privacy license command line parameter 316

Polynomail expansion function

Portability

Platform independence

Positive variable(s)

Command declaring variable as non-negative.

Posix

File maipulation utilities 627 Posix file manipulation utilities 627

Power

Power

Function to exponentiate a number.

Precedence order

Precedence order incorporating numbers and logical conditions.

Presolve

Problem preprocessing done by solvers. 343 **Priorities**

Way of specifying an order for picking variables to branch on during a MIP branch and bound solution. 660

ProcDir

Way of changing temporary file name 316

Process window

IDE version of LOG file. 154

Putting execution location to IDE process window.

Prod

Function to multiply elements over a set. 220

Command line parameter that causes GAMS to include information on statement execution time and memory use in LST file allowing one to find slow or large memory using statements. Customizable command parameter in Gmsprm file that causes GAMS to include information on

statement execution time and memory use in Lst file allowing one to find slow or large memory using statements. 331

Generates execution time and memory usage reports for GAMS statements. 363

Generates output on execution time and memory usage for GAMS statements

Option command that controls inclusion of statement execution time and memory use information. 428, 438

Profilefile

Name a file to recieve profile information 317

Option command that specifies minimum execution time for inclusion of a statement in 428, 438 Profile output.

Places lower limit on time use for statements in profile output and must be used carefully for memory searches 376

Places lower limit on time use for statements included in profile output. 365

Project

Difficulties with IDE project. 179 150 IDE storage file and file location definition. 431

Use of option command to project items.

Changes length of output page in lines. 136 Command line parameter that tells the default number of lines per page. If less than 30 it will be reset to the default of 9999. 314

Customizable command parameter in Gmsprm file that specifies page size. If less than 30 it will be reset to 9999. 331

Put

Command to assign current file and write to window. 486

Item formatting. 446

Rutherford's preprogrammed put files. 561 Using to pass data to other programs. 559

Put utility

Add clickable link in process window 554 Add message to Log and LST file 554 Change put file name

Execute programs with strings as parameters 554

Include file in put file Reading multiple GDX files 554

Command to remove all put headers and titles. 473

Putclose

Command to close file. 488

Puthd

Command to write to header block. 473

Putopen

Keyword in compile time \$If to see if a put file is active. 520

Putpage

Command to assign current file and write to window with form feed.

Puttl

Command to write to title block. 472

Pw

Changes width of output page in columns. Command line parameter that tells the number of columns on a page. This value should be between 72 and 255. 314

Customizable command parameter in Gmsprm file that specifies print width. This value should be between 72 and 255. 331



QCP

Quadratically constrained programming model form.

- R -

R

Abbreviation for restart. 326

Command line parameter that gives the name of the restart file. 318

Random number

Function to generate a random normal number. 221

Function to generate uniform random number. 221

Function to reset seed or retrieve seed for random number generator. 218

Option command that specifies random number seed. 439

Ranging analysis

Cost and RHS ranging. 131

Rank

Ranking parameters in GDX files 248, 636 Ruterford and van der Eijk procedure to sort GAMS data. 248

Rdim

Rearranging placement of rows and columns when writing from Gdxxrw into spreadsheets. 589

Total dimension of item in rows in Gdxxrw data specification. 582

Rectangle

Moving rectangular blocks in middle of line with IDE. 165

Red line

Colored navigation line in IDE. 155

Reference

Command line parameter that gives the name of the file to receive extensive reference map information. 317

Refreader

Program for unraveling complex files in IDE. 172

Relpath

Command line parameter that tells GAMS whether it is should use relative or absolute path names. 318

Ren

Put_utility command to change active put file 554

Repeat

Statement that executes multiple lines repetitively until a conditional is true. 260

Repeated static

Nature of calculations in Loop, For or While statements. 215

Replace

Keyword for Solveopt option causing replacement of solution information. 441

Solveopt that causes solution replacement. 84

Report writer

Cross scenario reports. 286

Report writing

Tutorial coverage 39

Reslim

Expand maximum seconds job can execute. 336

Expand time with ETLIM 304, 336, 428, 439 Option command that specifies maximum seconds job can execute. 428, 439

Restart

Command line parameter that gives the name of the restart file. 318

GAMS command line parameter that restarts from a work file. 326

Rf

Command line parameter that gives the name of the file to receive extensive reference map information. 317

RHS ranging

Including output on RHS ranging. 131

RMINLP

Command line parameter that names the RMINLP solver. 318

Customizable command parameter in Gmsprm file that names RMINLP solver. 331

Declaration of model type specifying a relaxed mixed integer nonlinear program. 81

Keyword used to identify RMINLP solver name. 666

Option command that names RMINLP solver. 428, 439

Relaxed mixed integer nonlinear programming model form. 90

RMIP

Command line parameter that names the RMIP solver. 318

Customizable command parameter in Gmsprm file that names RMIP solver. 331

Declaration of model type specifying a relaxed mixed integer program. 81

Keyword used to identify RMIP solver name. 666

Option command that names RMIP solver. 428, 439

RMIP

Relaxed mixed integer programming model form. 87

RMIQCP

Mixed integer quadratically constrained programming model form. 90

Rng

Specifying a range in Gdxxrw. 581

Round

Function to round numbers. 220 Rounding function. 241

Run button

Button to execute GAMS in IDE. 154

RunMacros

Specify how links in a spreadsheet should be updated during Gdxxrw operations. 600

Running a job

Tutorial coverage 13

- S -

S

Abbreviation for save. 325

Command line parameter that gives the name of save file. 319

Sameas

Comparing text defining set elements. 61
Function that tests if text for set elements match and false otherwise. 266

Save

Command line parameter that gives the name of save file. 319

GAMS command line parameter that saves a binary format work file. 325

Save and restart

Save restart strategy to help isolate problem code in model debugging. 359

Savepoint

Command line parameter that causes a point GDX file to be saved with the current solution point. 319

Creating a GDX solution point file in GAMS 532 Customizable command parameter in Gmsprm file that causes a point GDX file to be saved with the current solution point. 331

Option command that causes a point GDX file to be saved with the current solution point. 428, 439

Saving a basis/current solution file 652

SBB

A MINLP solver. 109

Non linear mixed integer solver. 665

Scalar

Command to define an item that is not dependent on sets 65

Scalar format

Using the CONVERT solver to transform a GAMS problem to a GAMS scalar format type of problem. 568

Scalar model

Definition and creation by CONVERT 626

Scalars

Command to define a data item that is not dependent on sets 65
Tutorial coverage 27

Scaling

Exercise of trying to reduce disparity of numbers in a model. 347

Improving scaling of nonlinear models 671

Scenario analysis

Addressing scenario analysis using the DEA solver. 101

SCENRED

A tool for scenario reduction in stochastic programming. 109

Scoped

Type of control variable defined only in parts of code. 496

Scrdir

Command line parameter that gives the name of the directory to be used by GAMS for temporary files generated during execution. 319

Screen

Directing put output to console screen. 450 Putting execution location to console or screen. 293

Scrext

Retrieving and changing the temportary file extension 320

Script

GAMS run from predefined script 177

Sd

Command line parameter that gives the name of the directory to be used by GAMS for temporary files generated during execution. 319

Sdir

Change where Sysinclude files come from. 390

Command line parameter that gives the directory where sysinclude files are kept. 322

Se

Skipping blank rows or columns in Gdxxrw. 591

set elements

Seteny

Use in \$IF to test for existence of environmental Seed variables. Option command that specifies random number 508 428, 440 seed. Sets Self-documenting nature Command that specifies a grouping of named elements. Tutorial coverage Loading from GDX files into GAMS. Semicont variable(s) Tips on defining 144 Command declaring variable as semi-continuous. 70 Tutorial coverage 26 Semicont variables Unloading into GDX files from GAMS. 588 Variables that are zero or continuous above a Settype threshold value. 659 Keyword in compile time \$If to see if a named Semiint variable(s) item is a set. 513 Command declaring variable as semi-integer. Shademap A tool for mapping GAMS results 567 Semiint variables Shared workbooks Variables that are zero or are integer above a Issues in Gdxxrw. 592 threshold value. 660 Shell Sends specified text to the LOG file. 139 Put utility command to invoke shell processor Sensitivity analysis 554 Addressing sensitivity analysis using the DEA Shellexecute solver. 101 Executes external program chosen by operating Cost and RHS ranging. 131 system 642 Set Sigmoid Command that specifies a grouping of named Function to compute sigmoid. 221 elements. Sian Group of indices. 208 Function to find sign of a number. 221 Reading and writing sets in Gdxxrw with Sin spreadsheets. 583 Function to find sine. 221 Reading sets from columns from spreadsheets in Sinh Gdxxrw. 584 Function to find hyperbolic sine. 221 Reading sets from rows from spreadsheets in Skipempty Gdxxrw. 584 Skipping blank rows or columns in Gdxxrw. 591 Set attributes Sleep(sec) Set attribute giving position, length and value of Function that causes GAMS to pause 225 set elements Set element Solving slice problems using DEA and CPLEX. Names of set elements 199 101 Set element text Small to large Text which explains an item or set element 200 Modeling strategy to help in model debugging. Set table 358 Using table command to define set elements 49 Smax Set under control Function to find a maximum value over a set. Set inside set varying statement like sum or loop 220 or a set on right hand side of statement indexed Smin on left hand side over that set. 190 Function to find a minimum value over a set. Set. 27. 28 Defining parameter values for all elements sof a SNOPT set 67 A LP, NLP, DNLP, RMIP, and RMINLP model Way of addressing an entire set when defining type solver. 109

Solprint

Solprint Tutorial coverage 20 Option command that suppresses solution printout Solver versions in LST file. 428, 440 Explanation of naming of multiple solvers. 94 Suppresses solution in the output. 129 Solvers Solslack MCP and NLP solvers 676 Option and command line parameter that adds Sorteduels slack variable report to output. Printing the sorted order of an unordered set. Option command that includes slacks in solution 428, 441 output. Sorting Solution characteristics Methods to sort data in GAMS. 248 Use of EXAMINER utility to examine solution SOS1 variable(s) adequacy. 102 Command declaring variable as one of a group of Solution output variables only one of which can be non zero. Differences in output when MCP models are 70 solved SOS1 variables Solution Summary Variables in groupings where only one variable in Tutorial coverage the group can be nonzero. 657 Solve SOS2 variable(s) Command causing GAMS to invoke a solver. Command declaring variable as one of a group of variables only two adjacent ones of which can be Tutorial coverage 11 non zero. Solvelink SOS2 variables Command line parameter that controls whether Variables in groupings where only two variables in the group can be nonzero they must be adjacent. the GAMS program stays open during a solve. 320 658 Model attribute controling GAMS solver function Sp 320, 440, 688 Command line parameter that causes a point Option command that controls whether the GAMS GDX file to be saved with the current solution program stays open during a solve. point. 319 Solveopt special license 402 Option command and model attribute controlling Speed handing of solution information. Finding and fixing speed problems Option command that controls way solution is Speed implications of conditional placement. placed into storage. 428, 441 260 Solver Spell checking 177 External program to solve. Spreadsheet Solver capabilities matrix Running GAMS from a spreadsheet 611 Solver ability capability. Spreadsheet graphics Solver choice Use of through Gdxxrw. 601 Choosing the solver to use. Spreadsheets Solver choice in GAMS and IDE. 181 Interactively including results during a GAMS run. Solver comparisons BENCH utility for comparing solvers. Passing data to and from Excel spreadsheets. 575 Solver documentation SQL Accessing solver documentation in the IDE. 170 Interfacing GAMS with SQL based databases. Solver manuals 696 Sql2gms Accessing manuals 649 Interfacing GAMS with SQL based databases. Places where solver options are fully defined. 649 Sqr Solver report

Sqr

Function to square a number. 220

Sqrt

Function to find square root of a number. 221

Squeeze

Writing of zero or default entries for attributes of variables and equations into spreadsheets with Gdxxrw. 596

St

Command line parameter that lets one change scope of defined control variables. 321

Starting points

Values provided for the decision variables within the problem 669

Static

Nature of calculations in = statement. 214

Static calculations

Static calculations, data buildup and comparative analysis. 288

Stochastic programming

SCENRED tool for scenario reduction. 109

Strategic subsetting

Set use strategy to help in model debugging. 359

Stringchk

Command line parameter that tells GAMS how to perform a string substitution check for %xxx% symbols. 321

Structure of GAMS statements

Tutorial coverage 35

Subset

Concept where one set is a subset of another. 267

Set made up of all or part of elements of another set. 48

Use of subsets to address portion of a set. 211 Subsets

Improving data input through subset use 144

Subsys

Command line parameter that gives configuration file name that contains solver defaults and other information. 321

Subsystems

Option command that causes GAMS to list all solvers and current default solvers in LST file. 428, 441

Sum

Function to add over a set. 221

Sums

Tutorial coverage 23

Superbasic

Variable in NLP above and beyond number that would be basic 668

Suppress

Command line parameter that tells GAMS whether to suppress the compiler echo print. 321

Symbol

Command line parameter that gives name of the symbol table written in conjunction with reference files. 322

Symbol list

List of all named items known to the program in order and capitalization that they will appear in output. 250

Tutorial coverage 16

Syntax coloring

IDE color coding of GAMS syntax. 165

Sys10

Option command that alters exponentiation. 428, 442

Sysdir

Command line parameter that gives the name of the directory where the GAMS executable resides. 322

Sysincdir

Command line parameter that gives the directory where sysinclude files are kept. 322

Sysout

Adds additional solver reporting. 129
Option command that adds solver status file to LST file. 428, 442

System attributes

Use in put files. 460

System default settings

Way of customizing GAMS function. 116

- T -

Tabin

Command line parameter that tells GAMS how to deal with tabs. 322

Table

Command to define a data item that is dependent on two or more sets 67

Use of table command to define set elements 49

Tables

Tutorial coverage 29

Tan(x)

Function giving tangent of x 221

Tanh

Function to find hyperbolic tangent. 221

Termination messages

Influence of NLPs 674

Tf

Command line parameter that controls time format. 322

Tformat

Command line parameter that controls time format. 322

Customizable command parameter in Gmsprm file that identifies time format. 331

Time

Calendar, date and time functions 223

Timeclose

Function to recover the model closing time. 225

Timecomp

Function to recover the model compilation time. 225

Timeelapsed

Function to recover elapsed execution time. 225

Timeexec

Function to recover the model execution time. 225

Timestart

Function to recover the model startup time. 225

Title

Put_utility command to change title of DOS window 554

Tm

Command line parameter that controls the top margin of put files. 323

To

Command in for statement indicating upper limit on scalar that is increased as it is varied. 280

Topmargin

Command line parameter that controls the top margin of put files. 323

Trace

Command line parameter that controls name and writing of a trace file. 323

Controls amount of amount of information in Gdxxrw log file. 600

Traceopt

Command line parameter that controls format of a trace file. 323

Trunc

Function to truncate a number. 221

Tuple

Calculating a tuple 56, 211, 272, 587 Concept where a multi dimensional set is used to encode a conditional. 272 Defining using # and set names 56, 211, 272, 587

Defining with: matching operator 56, 211, 272, 587

Reading tuples from spreadsheets with Gdxxrw. 587

Set that is defined with respect to more that one other set and can be used in controlling sets.

Using tuples 56, 211, 272, 587

- U -

U1 to U5

Command line parameter that permits entry of text for up to 5 user defined options. 323
Using user defined options. 523

Uel

List of all set element names in model. 60 List of all set elements names known to the program in order and capitalization that they will appear in output. 251

Uncontrolled set

Set in a statement that is not subject to set varying statement like sum or loop or a set on right hand side of statement that is not indexed on left hand side. 191

Undf

Special value depicting an undefined number. 227

Undfout

Writing Undf into spreadsheets with Gdxxrw. 596

Uniform

Function to generate uniform random number. 221

Union

Method to define total set of elements across sets. 64

Unique element list

List of all set element names in model. 60 List of all set elements names known to the program in order and capitalization that they will appear in output. 251

Universal set

List of all set elements names known to the program in order and capitalization that they will appear in output. 57

Universal sets

Caution against using in input 143

Unknown symbol

Unknown symbol

Indication that GAMS is looking for a declared named item and spelling of this one doesn't match known items. 194

Unordered set

Set that has ordered elements and cannot be used with Ord, leads and lags. 61

Using sorteduels for printing the sorted order of an unordered set. 61

Unpack software

IDE assistance to unpack software. 182

Unravel

Unraveling complex files in with refreader. 172 Updlinks

Specify how links in a spreadsheet should be updated during Gdxxrw operations. 600

Upper and lower bounds

Adding bounds to improve nonlinear solver performance 670

Use by Others

Tutorial coverage 46

User

Using user defined options (user1-user5). 523

User Model Library

Defining your own library 693

User1 to User5

Command line parameter that permits entry of text for up to 5 user defined options. 323

User1 to User5

Using user defined options. 523

Using

Component of model statement indicating model type. 81

- V -

Var

Reading and writing variables to/from spreadsheets with Gdxxrw. 591

Variable

Quantity that can be manipulated in the solution of a model. 70

Variable attribute

Solution, bound and scaling factors for a variable. 72

Variable attributes

Use in put files. 459

Variable listing

Algebra use effects on, tutorial coverage 33 Tutorial coverage 18

Variable solution report

Algebra use effects on, tutorial coverage 33

Tutorial coverage 22

Variable table

Assigning values for variable attributes 73 Variable(s)

Command declaring variable as one with no restriction. 70

Variables

Algebraic content, tutorial coverage 30 Tutorial coverage 7

Vartype

Keyword in compile time \$If to see if a named item is a variable. 513

Viennadag

Using the CONVERT solver to transform a GAMS problem to a ViennaDag type of problem. 568

Viewclose

Scripting command 177

VISUAL BASIC

Programming language that can run GAMS 625

Running GAMS from macros in Excel 617 VISUAL C++

Programming language that can run GAMS

- W -

Warnings

Keyword in compile time \$If to see if a compilation has been warning free so far. 519

Wdir

Command line parameter that gives the name of the working directory. 323

Web sites

Sources of additional information 698

While

Executes block of statements as long as conditional is true. 278

Statement that executes multiple lines repetitively while a conditional is true. 260

Work

Giving a solver more memory. 336

Option command that controls solver memory availability. 428

Workdir

Command line parameter that gives the name of the working directory. 323

Workfactor

Workfactor

Command line parameter that gives a multiplier for the GAMS solver memory estimate. 324

- X -

XA

A solver of LP, MIP and RMIP model types. 109

XAPAR

A parallel processor version of XA. 109

Xldump

Exporting data to Excel spreadsheets with Rutherford's utilities. 579

Xlexport

Exporting data to Excel spreadsheets with Rutherford's utilities. 577

Xlimport

Importing data from Excel spreadsheets with Rutherford's utilities. 576

XIs2gms

A program to generate an include file from contents of an Excel spreadsheet. 569

XML

Interfacing COINFML style XML with GAMS. 568

Interfacing GAMS with XML. 568

Xor

Relational operator that links sub-logical conditions being true when only one sub condition is true. 269

XPRESS

A LP, MIP, and RMIP problem solver. 109 Free bare bones version 109

Xs

Command line parameter that specifies the name of a save file written in ASCII format so it is platform independent. Note restart automatically will read this file type 324

Restart files transferable between operating systems. 326

Writing compressed restart files 324, 326

Xsave

Command line parameter that specifies the name of a save file written in ASCII format so it is platform independent. Note restart automatically will read this file type. 324

Restart files transferable between operating systems. 326

Writing compressed restart files 324, 326

- Y -

Yes

Defines presence of a set element in a calculation. 227

Special value that indicates set element membership, can be used in assignment statement. 50

- Z -

Zeroout

Writing zeros into spreadsheets with Gdxxrw. 596

Zeros

Skipping of zeros in display statements. 238 ZOOM

An older MIP solver. 110