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$TITLE APPLICATION OF THE LOGIC-BASED MINLP ALGORITHM IN EXAMPLE #3
* THE FORMULATION IS DISJUNCTIVE
$OFFSYMXREF
$OFFSYMLIST
* SELECT OPTIMAL PROCESS FROM WITHIN GIVEN SUPERSTRUCTURE.
*
SETS I      PROCESS STREAMS          / 1*25 /
J      PROCESS UNITS                / 1*8  /

PARAMETERS CV(I)      VARIABLE COST COEFF FOR PROCESS UNITS - STREAMS
/ 3 = -10 , 5 = -15 , 9 = -40 , 19 = 25 , 21 = 35 , 25 = -35
17 = 80 , 14 = 15 , 10 = 15,    2 = 1 , 4 = 1 , 18 = -65
20 = -60 , 22 = -80 /;

VARIABLES PROF      PROFIT ;

BINARY VARIABLES Y(J)      ;
POSITIVE VARIABLES X(I) , CF(J);

EQUATIONS
* EQUATIONS Independent of discrete choices
* -----
MASSBAL1, MASSBAL2, MASSBAL3, MASSBAL4, MASSBAL5, MASSBAL6, MASSBAL7, MASSBAL8
SPEC1, SPEC2, SPEC3, SPEC4

* EQUATIONS allowing flow just IFF the unit EXISTS
* -----
LOGICAL1, LOGICAL2, LOGICAL3, LOGICAL4, LOGICAL5, LOGICAL6, LOGICAL7, LOGICAL8

* DISJUNCTION'S CONSTRAINTS and EQUATIONS
* -----
INOUT11, INOUT12, INOUT13, INOUT14 INPUT-OUTPUT RELATIONS FOR PROCESS UNIT 1
INOUT21, INOUT22, INOUT23, INOUT24 INPUT-OUTPUT RELATIONS FOR PROCESS UNIT 2
INOUT31, INOUT32, INOUT34 INPUT-OUTPUT RELATIONS FOR PROCESS UNIT 3
INOUT41, INOUT42, INOUT43, INOUT44, INOUT45 FOR PROCESS UNIT 4
INOUT51, INOUT52, INOUT53, INOUT54 INPUT-OUTPUT RELATIONS FOR PROCESS UNIT 5
INOUT61, INOUT62, INOUT63, INOUT64 INPUT-OUTPUT RELATIONS FOR PROCESS UNIT 6
INOUT71, INOUT72, INOUT73, INOUT74 INPUT-OUTPUT RELATIONS FOR PROCESS UNIT 7
INOUT81, INOUT82, INOUT83, INOUT84, INOUT85, INOUT86 FOR PROCESS UNIT 8
OBJETIVO OBJECTIVE FUNCTION DEFINITION ;

* BOUNDS SECTION:
* -----
X.UP('3') = 2.0 ;
X.UP('5') = 2.0 ;
X.UP('9') = 2.0 ;
X.UP('10') = 1.0 ;
X.UP('14') = 1.0 ;
X.UP('17') = 2.0 ;
X.UP('19') = 2.0 ;
X.UP('21') = 2.0 ;
X.UP('25') = 3.0 ;

OPTIONS LIMCOL = 0 ;
OPTION LIMROW = 0 ;
OPTION OPTCR = 0 ;
*DEFINITIONS of EQUATIONS Independent of discrete choices
MASSBAL1.. X('13') =E= X('19') + X('21') ;
MASSBAL2.. X('17') =E= X('9') + X('16') + X('25') ;
MASSBAL3.. X('11') =E= X('12') + X('15') ;
MASSBAL4.. X('3') + X('5') =E= X('6') + X('11') ;
MASSBAL5.. X('6') =E= X('7') + X('8') ;
MASSBAL6.. X('23') =E= X('20') + X('22') ;
MASSBAL7.. X('23') =E= X('14') + X('24') ;
MASSBAL8.. X('1') =E= X('2') + X('4') ;
SPEC1.. X('10') =L= 0.8 * X('17') ;
SPEC2.. X('10') =G= 0.4 * X('17') ;
SPEC3.. X('12') =L= 5.0 * X('14') ;
SPEC4.. X('12') =G= 2.0 * X('14') ;

* DEFINITION of EQUATIONS allowing flow just IFF the unit EXISTS
LOGICAL1.. X('2') + X('3') =L= 10. * Y('1') ;
LOGICAL2.. X('4') + X('5') =L= 10. * Y('2') ;
LOGICAL3.. X('9') =L= 10. * Y('3') ;
LOGICAL4.. X('12') + X('14') =L= 10. * Y('4') ;
LOGICAL5.. X('15') =L= 10. * Y('5') ;

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LOGICAL6..  X('19') =L= 10. * Y('6') ;  

LOGICAL7..  X('21') =L= 10. * Y('7') ;  

LOGICAL8..  X('10') + X('17') =L= 10. * Y('8') ;  

  

*DEFINITIONS of DISJUNCTION's EQUATIONS  

INOUT11.. EXP(X('3')) -1. =E= X('2') ;  

INOUT14.. CF('1') =E= 5 ;  

INOUT12.. X('2') =E= 0 ;  

INOUT13.. X('3') =E= 0 ;  

INOUT21.. EXP(X('5')/1.2) -1. =E= X('4') ;  

INOUT24.. CF('2') =E= 8 ;  

INOUT22.. X('4') =E= 0 ;  

INOUT23.. X('5') =E= 0 ;  

INOUT31.. 1.5 * X('9') + X('10') =E= X('8') ;  

INOUT34.. CF('3') =E= 6 ;  

INOUT32.. X('9') =E= 0 ;  

INOUT41.. 1.25 * (X('12')+X('14')) =E= X('13') ;  

INOUT45.. CF('4') =E= 10 ;  

INOUT42.. X('12') =E= 0 ;  

INOUT43.. X('13') =E= 0 ;  

INOUT44.. X('14') =E= 0 ;  

INOUT51.. X('15') =E= 2. * X('16') ;  

INOUT54.. CF('5') =E= 6 ;  

INOUT52.. X('15') =E= 0 ;  

INOUT53.. X('16') =E= 0 ;  

INOUT61.. EXP(X('20')/1.5) -1. =E= X('19') ;  

INOUT64.. CF('6') =E= 7 ;  

INOUT62.. X('19') =E= 0 ;  

INOUT63.. X('20') =E= 0 ;  

INOUT71.. EXP(X('22')) -1. =E= X('21') ;  

INOUT74.. CF('7') =E= 4 ;  

INOUT72.. X('21') =E= 0 ;  

INOUT73.. X('22') =E= 0 ;  

INOUT81.. EXP(X('18')) -1. =E= X('10') + X('17') ;  

INOUT86.. CF('8') =E= 5 ;  

INOUT82.. X('10') =E= 0 ;  

INOUT83.. X('17') =E= 0 ;  

INOUT84.. X('18') =E= 0 ;  

INOUT85.. X('25') =E= 0 ;  

  

OBJETIVO .. PROF =E= SUM(J,CF(J)) + SUM(I , X(I)*CV(I)) + 122 ;  

  

* BEGIN DECLARATIONS AND DEFINITIONS OF DISJUNCTIONS (LOGMIP Section)  

$ONECHO > "%lm.info%"  

disjunction d1, d2, d3, d4, d5, d6, d7, d8;  

  

d1 is if Y('1') then  

    INOUT11;  

    INOUT14;  

else  

    INOUT12;  

    INOUT13;  

endif;  

  

d2 is if Y('2') then  

    INOUT21;  

    INOUT24;  

else  

    INOUT22;  

    INOUT23;  

endif;  

  

d3 is if Y('3') then  

    INOUT31;  

    INOUT34;  

else  

    INOUT32;  

endif;  

  

d4 is if Y('4') then  

    INOUT41;  

    INOUT45;  

else  

    INOUT42;  

    INOUT43;  

    INOUT44;  

endif;

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d5 is if Y('5') then
  INOUT51;
  INOUT54;
else
  INOUT52;
  INOUT53;
endif;

d6 is if Y('6') then
  INOUT61;
  INOUT64;
else
  INOUT62;
  INOUT63;
endif;

d7 is if Y('7') then
  INOUT71;
  INOUT74;
else
  INOUT72;
  INOUT73;
endif;

d8 is if Y('8') then
  INOUT81;
  INOUT86;
else
  INOUT82;
  INOUT83;
  INOUT84;
  INOUT85;
endif;

atmost(Y('1'), Y('2'));
atmost(Y('4'), Y('5'));
atmost(Y('6'), Y('7'));

Y('1') -> Y('3') or Y('4') or Y('5');
Y('2') -> Y('3') or Y('4') or Y('5');
Y('3') -> Y('8');
Y('3') -> Y('1') or Y('2');
Y('4') -> Y('1') or Y('2');
Y('4') -> Y('6') or Y('7');
Y('5') -> Y('1') or Y('2');
Y('5') -> Y('8');
Y('6') -> Y('4');
Y('7') -> Y('4');

INIT TRUE Y('2'), Y('3'), Y('4'), Y('6'),
INIT TRUE Y('1'), Y('3'), Y('4'), Y('7'),
INIT FALSE Y('2'), Y('4'), Y('6'), Y('7');

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} Logic constraints expressed by special sentences

} Constraints in the form of logic propositions

} This is a special section for non-linear problems. This is an initialization section needed by the LOGIC\_BASED OA algorithm, see Turkay and Grossmann (1996a).

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$OFFECHO
* end logmip section

OPTION MINLP=LMLBOA;
MODEL EXAMPLE3 / ALL / ;
SOLVE EXAMPLE3 USING MINLP MINIMIZING PROF ;

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} LMLBOA is the solver for non-linear problems, which applies the LOGIC\_BASED OA algorithm. You need a NLP and a MIP solver installed together with GAMS to solve this problem.