seed_test

May 8, 2019

In [1]:
```
'''
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'''
from __future__ import division

import math
import numpy as np

from scipy.optimize import brentq

def lake_problem(
        b = 0.42,          # decay rate for P in lake (0.42 = irreversible)
        q = 2.0,           # recycling exponent
        mean = 0.02,       # mean of natural inflows
        stdev = 0.0017,     # future utility discount rate
        delta = 0.98,      # standard deviation of natural inflows
        alpha = 0.4,       # utility from pollution
        nsamples = 100,    # Monte Carlo sampling of natural inflows
        steps=100,
        **kwargs):
    decisions = [kwargs[str(i)] for i in range(steps)]

    Pcrit = brentq(lambda x: x**q/(1+x**q) - b*x, 0.01, 1.5)
    nvars = len(decisions)
    X = np.zeros((nvars,))
    average_daily_P = np.zeros((nvars,))
    decisions = np.array(decisions)
    reliability = 0.0

    for _ in range(nsamples):
        X[0] = 0.0

        natural_inflows = np.random.lognormal(
                math.log(mean**2 / math.sqrt(stdev**2 + mean**2)),
                math.sqrt(math.log(1.0 + stdev**2 / mean**2)),
                size = nvars)
```

```
            for t in range(1,nvars):
                X[t] = (1-b)*X[t-1] + X[t-1]**q/(1+X[t-1]**q) + decisions[t-1] +\
                        natural_inflows[t-1]
                average_daily_P[t] += X[t]/float(nsamples)

            reliability += np.sum(X < Pcrit)/float(nsamples*nvars)

        max_P = np.max(average_daily_P)
        utility = np.sum(alpha*decisions*np.power(delta,np.arange(nvars)))
        inertia = np.sum(np.abs(np.diff(decisions)) > 0.02)/float(nvars-1)

        return max_P, utility, inertia, reliability
```

In [3]:
```
from ema_workbench import (Model, RealParameter, ScalarOutcome, Constant)

#instantiate the model
lake_model = Model('lakeproblem', function=lake_problem)
lake_model.time_horizon = 100 # used to specify the number of timesteps

#specify uncertainties
lake_model.uncertainties = [RealParameter('mean', 0.01, 0.05),
                            RealParameter('stdev', 0.001, 0.005),
                            RealParameter('b', 0.1, 0.45),
                            RealParameter('q', 2.0, 4.5),
                            RealParameter('delta', 0.93, 0.99)]

# set levers, one for each time step
lake_model.levers = [RealParameter(str(i), 0, 0.1) for i in
                     range(lake_model.time_horizon)] # we use time_horizon here

#specify outcomes
lake_model.outcomes = [ScalarOutcome('max_P'),
                       ScalarOutcome('utility'),
                       ScalarOutcome('inertia'),
                       ScalarOutcome('reliability')]
```

In [10]:
```
from ema_workbench import ema_logging, Policy, perform_experiments

ema_logging.log_to_stderr(ema_logging.INFO)

np.random.seed(123456)

policy = Policy("no release", **{l.name:0 for l in lake_model.levers})
n_scenarios = 100
results1 = perform_experiments(lake_model, n_scenarios, policy)
```

```
[MainProcess/INFO] performing 100 scenarios * 1 policies * 1 model(s) = 100 experiments
[MainProcess/INFO] performing experiments sequentially
```

```
[MainProcess/INFO] 10 cases completed
[MainProcess/INFO] 20 cases completed
[MainProcess/INFO] 30 cases completed
[MainProcess/INFO] 40 cases completed
[MainProcess/INFO] 50 cases completed
[MainProcess/INFO] 60 cases completed
[MainProcess/INFO] 70 cases completed
[MainProcess/INFO] 80 cases completed
[MainProcess/INFO] 90 cases completed
[MainProcess/INFO] 100 cases completed
[MainProcess/INFO] experiments finished
```

```
In [11]: np.random.seed(123456)

         policy = Policy("no release", **{l.name:0 for l in lake_model.levers})
         n_scenarios = 100
         results2 = perform_experiments(lake_model, n_scenarios, policy)
```

```
[MainProcess/INFO] performing 100 scenarios * 1 policies * 1 model(s) = 100 experiments
[MainProcess/INFO] performing experiments sequentially
[MainProcess/INFO] 10 cases completed
[MainProcess/INFO] 20 cases completed
[MainProcess/INFO] 30 cases completed
[MainProcess/INFO] 40 cases completed
[MainProcess/INFO] 50 cases completed
[MainProcess/INFO] 60 cases completed
[MainProcess/INFO] 70 cases completed
[MainProcess/INFO] 80 cases completed
[MainProcess/INFO] 90 cases completed
[MainProcess/INFO] 100 cases completed
[MainProcess/INFO] experiments finished
```

```
In [12]: results1[0].head()
```

Out[12]:

	b	delta	mean	q	stdev	0	1	2	3	4	\
0	0.179137	0.984665	0.035851	4.349994	0.001089	0.0	0.0	0.0	0.0	0.0	
1	0.140257	0.970474	0.041461	2.549141	0.001369	0.0	0.0	0.0	0.0	0.0	
2	0.309331	0.932648	0.037357	4.413641	0.001235	0.0	0.0	0.0	0.0	0.0	
3	0.318668	0.974674	0.044841	4.469080	0.004531	0.0	0.0	0.0	0.0	0.0	
4	0.218840	0.944542	0.024423	2.715838	0.001919	0.0	0.0	0.0	0.0	0.0	

	...	93	94	95	96	97	98	99	scenario	policy	model
0	...	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1200	no release	lakeproblem
1	...	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1201	no release	lakeproblem
2	...	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1202	no release	lakeproblem
3	...	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1203	no release	lakeproblem
4	...	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1204	no release	lakeproblem

```
          [5 rows x 108 columns]
```

In [13]:
```
results2[0].head()
```

Out[13]:
```
          b     delta      mean         q     stdev    0    1    2    3    4  \
0  0.179137  0.984665  0.035851  4.349994  0.001089  0.0  0.0  0.0  0.0  0.0
1  0.140257  0.970474  0.041461  2.549141  0.001369  0.0  0.0  0.0  0.0  0.0
2  0.309331  0.932648  0.037357  4.413641  0.001235  0.0  0.0  0.0  0.0  0.0
3  0.318668  0.974674  0.044841  4.469080  0.004531  0.0  0.0  0.0  0.0  0.0
4  0.218840  0.944542  0.024423  2.715838  0.001919  0.0  0.0  0.0  0.0  0.0

   ...   93   94   95   96   97   98   99  scenario      policy        model
0  ...  0.0  0.0  0.0  0.0  0.0  0.0  0.0      1300  no release  lakeproblem
1  ...  0.0  0.0  0.0  0.0  0.0  0.0  0.0      1301  no release  lakeproblem
2  ...  0.0  0.0  0.0  0.0  0.0  0.0  0.0      1302  no release  lakeproblem
3  ...  0.0  0.0  0.0  0.0  0.0  0.0  0.0      1303  no release  lakeproblem
4  ...  0.0  0.0  0.0  0.0  0.0  0.0  0.0      1304  no release  lakeproblem

          [5 rows x 108 columns]
```

In [14]:
```
results1[1].keys()
```

Out[14]:
```
dict_keys(['max_P', 'utility', 'inertia', 'reliability'])
```

In [15]:
```
results1[1]['max_P'] - results2[1]['max_P']
```

Out[15]:
```
array([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., 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., 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., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.])
```

In [ ]: