

Package ‘ROI.plugin.ecos’

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Version 0.2-4

Title 'ECOS' Plugin for the 'R' Optimization Infrastructure

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Description Enhances the 'R' Optimization Infrastructure ('ROI') package with the Embedded Conic Solver ('ECOS') for solving conic optimization problems.

Imports methods, slam, Matrix, ROI (>= 0.2-0), ECOSolveR (>= 0.2)

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URL <http://R-Forge.R-project.org/projects/roi>

NeedsCompilation no

Repository CRAN

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Example-1	<i>SOCP 1</i>
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Description

$$\begin{aligned} & \text{maximize } x + y \\ & \text{subject to } x^2 + y^2 \leq 1 \\ & \quad x \geq 0, y \geq 0 \end{aligned}$$

Examples

```

library(ROI)
obj <- L_objective(c(1, 1))
## NOTE: chol(diag(2)) == diag(2)
con <- L_constraint(rbind(0, -diag(2)), dir=rep("==", 3), rhs=c(1, 0, 0))
op <- OP(obj, con, bounds=as.C_bound(list(soc=list(1:3))), maximum=TRUE)
x <- ROI_solve(op, solver="ecos")
x
## Optimal solution found.
## The objective value is: 1.414214e+00
solution(x)
## [1] 0.7071068 0.7071068

```

Example-2

SOCP 2

Description

The following example is also known as Problem 10 from the Hock-Schittkowski-Collection [HOCK].

$$\begin{aligned}
 & \text{minimize } x - y \\
 & \text{subject to } -3x^2 + 2xy + 1 \geq 0
 \end{aligned}$$

References

[HOCK] W. Hock, K. Schittkowski (1981): Test Examples for Nonlinear Programming Codes, Lecture Notes in Economics and Mathematical Systems, Vol. 187, Springer http://www.ai7.uni-bayreuth.de/tp_coll1.htm

Examples

```

library(ROI)
obj <- L_objective(c(1, -1))
L <- chol(rbind(c(3, -1), c(-1, 1)))
con <- L_constraint(rbind(0, -L), dir=rep("==", 3), rhs=c(1, 0, 0))
op <- OP(objective = obj, constraints = con,
        bounds = c(V_bound(li=1:2, lb=rep(-Inf, 2)),
                  C_bound(1:3, type="soc")))
x <- ROI_solve(op, solver="ecos")
x
## Optimal solution found.
## The objective value is: -1.000000e+00
solution(x)
## [1] 1.996387e-10 1.000000e+00

```

Example-3

SOCP 3

Description

The following example is originally from the CVXOPT (<http://cvxopt.org/userguide/coneprog.html>) homepage.

$$\text{minimize } -2x_1 + x_2 + 5x_3$$

subject to

$$\begin{aligned} \left\| \begin{array}{l} -13x_1 + 3x_2 + 5x_3 - 3 \\ -12x_1 + 12x_2 - 6x_3 - 2 \end{array} \right\|_2 &\leq -12x_1 - 6x_2 + 5x_3 - 12 \\ \left\| \begin{array}{l} -3x_1 + 6x_2 + 2x_3 \\ x_1 + 9x_2 + 2x_3 + 3 \\ -x_1 - 19x_2 + 3x_3 - 42 \end{array} \right\|_2 &\leq -3x_1 + 6x_2 - 10x_3 + 27 \end{aligned}$$

References

[CVXOPT] Andersen, Martin S and Dahl, Joachim and Vandenberghe, Lieven (2016) CVXOPT: A Python package for convex optimization, version 1.1.8, <http://cvxopt.org/>

Examples

```
library(ROI)
lo <- L_objective(c(-2, 1, 5))
lc1 <- rbind(c(12, 6, -5), c(13, -3, -5), c(12, -12, 6))
lc2 <- rbind(c(3, -6, 10), c(3, -6, -2), c(-1, -9, -2), c(1, 19, -3))
lc <- L_constraint(rbind(lc1, lc2), dir=rep("=", 7),
                  rhs=c(c(-12, -3, -2), c(27, 0, 3, -42)))
cb <- as.C_bound(list(soc=list(1:3, 4:7)))
vb <- V_bound(li=1:3, lb=rep(-Inf, 3))
op <- OP(objective = lo, constraints = lc, bounds = c(vb, cb))
x <- ROI_solve(op, solver="ecos")
x
## Optimal solution found.
## The objective value is: -3.834637e+01
solution(x)
## [1] -5.014767 -5.766924 -8.521796
```

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