

Package ‘ECOSolveR’

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Type Package

Title Embedded Conic Solver in R

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VignetteBuilder knitr

SystemRequirements GNU make

URL <https://github.com/bnaras/ECOSolveR>

BugReports <https://github.com/bnaras/ECOSolveR/issues>

Suggests knitr, rmarkdown, testthat

Imports Matrix

Description R interface to the Embedded CONic Solver (ECOS), an efficient and robust C library for convex problems. Conic and equality constraints can be specified in addition to integer and boolean variable constraints for mixed-integer problems. This R interface is inspired by the python interface and has similar calling conventions.

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RoxygenNote 6.0.1

NeedsCompilation yes

Author Anqi Fu [aut],
Balasubramanian Narasimhan [aut, cre]

Maintainer Balasubramanian Narasimhan <naras@stat.Stanford.EDU>

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ecos.control	<i>Return the default optimization parameters for ECOS</i>
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Description

This is used to control the behavior of the underlying optimization code.

Usage

```
ecos.control(maxit = 100L, feastol = 1e-08, reltol = 1e-08,
  abstol = 1e-08, feastol_inacc = 1e-04, abstol_inacc = 5e-05,
  reltol_inacc = 5e-05, verbose = 0L, mi_max_iters = 1000L,
  mi_int_tol = 1e-04, mi_abs_eps = 1e-06, mi_rel_eps = 1e-06)
```

Arguments

maxit	the maximum number of iterations for ecos, default 100L
feastol	the tolerance on the primal and dual residual, default 1e-8
reltol	the relative tolerance on the duality gap, default 1e-8
abstol	the absolute tolerance on the duality gap, default 1e-8
feastol_inacc	the tolerance on the primal and dual residual if reduced precisions, default 1e-4
abstol_inacc	the absolute tolerance on the duality gap if reduced precision, default 5e-5
reltol_inacc	the relative tolerance on the duality gap if reduced precision, default 5e-5
verbose	verbosity level, default 0L. A verbosity level of 1L will show more detail, but clutter session transcript.
mi_max_iters	the maximum number of branch and bound iterations (mixed integer problems only), default 1000L
mi_int_tol	the integer tolerance (mixed integer problems only), default 1e-4
mi_abs_eps	the absolute tolerance between upper and lower bounds (mixed integer problems only), default 1e-6
mi_rel_eps	the relative tolerance, $(U - L)/L$, between upper and lower bounds (mixed integer problems only), default 1e-6

Value

a list with the following elements:

FEASTOL the tolerance on the primal and dual residual, parameter `feastol`

ABSTOL the absolute tolerance on the duality gap, parameter `abstol`

RELTOL the relative tolerance on the duality gap, parameter `reltol`

FEASTOL_INACC the tolerance on the primal and dual residual if reduced precisions, parameter `feastol_inacc`

ABSTOL_INACC the absolute tolerance on the duality gap if reduced precision, parameter `abstol_inacc`

RELTOL_INACC the relative tolerance on the duality gap if reduced precision, parameter `reltol_inacc`

MAXIT the maximum number of iterations for ecos, parameter `maxit`

MI_MAX_ITERS the maximum number of branch and bound iterations (mixed integer problems only), parameter `mi_max_iters`

MI_INT_TOL the integer tolerance (mixed integer problems only), parameter `mi_int_tol`

MI_ABS_EPS the absolute tolerance between upper and lower bounds (mixed integer problems only), parameter `mi_abs_eps`

MI_REL_EPS the relative tolerance, $(U - L)/L$, between upper and lower bounds (mixed integer problems only), parameter `mi_rel_eps`

VERBOSE verbosity level, parameter `verbose`

 ECOSolveR

ECOSolveR: Embedded Conic Solver in R

Description

ECOSolveR is a wrapper around the ecos library. Please see the examples and documentation for the function `ECOS_solve`.

References

<https://github.com/embotech/ecos>

 ECOS_solve

Solve a conic optimization problem

Description

The function `ECOS_solve` is a wrapper around the ecos `csolve` C function. Conic constraints are specified using the G and h parameters and can be `NULL` and zero length vector respectively indicating an absence of conic constraints. Similarly, equality constraints are specified via A and b parameters with `NULL` and empty vector values representing a lack of such constraints. At most one of the pair (G, h) or (A, b) is allowed to be absent.

Usage

```
ECOS_solve(c = numeric(0), G = NULL, h = numeric(0), dims = list(l =
  integer(0), q = NULL, e = integer(0)), A = NULL, b = numeric(0),
  bool_vars = integer(0), int_vars = integer(0), control = ecos.control())
```

Arguments

c	the coefficients of the objective function; the length of this determines the number of variables n in the problem.
G	the inequality constraint sparse matrix in compressed column format, e.g. dgCMatrix-class . Can be NULL
h	the right hand size of the inequality constraint. Can be empty numeric vector.
dims	is a list of three named elements: <code>dims['l']</code> an integer specifying the dimension of positive orthant cone, <code>dims['q']</code> an integer vector specifying dimensions of second-order cones, <code>dims['e']</code> an integer specifying the number of exponential cones
A	the optional equality constraint sparse matrix in compressed column format, e.g. dgCMatrix-class . Can be NULL
b	the right hand side of the equality constraint, must be specified if A is. Can be empty numeric vector.
bool_vars	the indices of the variables, 1 through n , that are boolean; that is, they are either present or absent in the solution
int_vars	the indices of the variables, 1 through n , that are integers
control	is a named list that controls various optimization parameters; see ecos.control .

Value

a list of 8 named items

x primal variables

y dual variables for equality constraints

s slacks for $Gx + s \leq h, s \in K$

z dual variables for inequality constraints $s \in K$

infostring gives information about the status of solution

retcodes a named integer vector containing four elements

exitflag 0=OPTIMAL, 1=PRIMAL INFEASIBLE, 2=DUAL INFEASIBLE, -1=MAXIT REACHED

iter the number of iteration used

mi_iter the number of iterations for mixed integer problems

numerr a non-zero number if a numeric error occurred

summary a named numeric vector containing

pcost value of primal objective

dcost value of dual objective

pres primal residual on inequalities and equalities

dres dual residual

pinf primal infeasibility measure

dinf dual infeasibility measure

pinfres primal infeasibility residual

dinfres dual infeasibility residual

gap duality gap
relgap relative duality gap
r0 Unknown at the moment to this R package maintainer.

timing a named numeric vector of timing information consisting of

runtime the total runtime in ecos
tsetup the time for setup of the problem
tsolve the time to solve the problem

Details

A call to this function will solve the problem: minimize $c^T x$, subject to $Ax = b$, and $h - G * x \in K$.

Variables can be constrained to be boolean (1 or 0) or integers. This is indicated by specifying parameters `bool_vars` and/or `int_vars` respectively. If so indicated, the solutions will be found using a branch and bound algorithm.

Examples

```
## githubIssue98
G <- local({
  Gpr <- c(0.416757847405471, 2.136196095668454, 1.793435585194863, -1.,
    0.056266827226329, -1.640270808404989, 0.841747365656204, -1.,
    0.416757847405471, 2.136196095668454, 1.793435585194863, -1.,
    0.056266827226329, -1.640270808404989, 0.841747365656204, -1., -1.)
  Gjc <- as.integer(c(0, 4, 8, 12, 16, 17))
  Gir <- as.integer(c(0, 1, 2, 7, 0, 1, 2, 8, 3, 4, 5, 9, 3, 4, 5, 10, 6))
  Matrix::sparseMatrix(i = Gir, p = Gjc, x = Gpr, index1 = FALSE)
})
print(G)
c <- as.numeric(c(0, 0, 0, 0, 1))
h <- as.numeric(c(0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0))
dims <- list(l = 6L, q = 5L, e = 0L)
ECOS_solve(c = c, G = G, h = h,
  dims = dims,
  A = NULL, b = numeric(0))

## A larger problem using saved data for the large matrices
MPC01 <- readRDS(system.file("misc", "MPC01.rds", package="ECOSolver"))
retval <- ECOS_solve(c = MPC01$c, G = MPC01$G, h = MPC01$h,
  dims = MPC01$dims)

retval$retvalcodes
retval$infostring
retval$summary
```

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