Solving Linear Equations with CVX

CVX is a Matlab toolbox for the modeling and solution of convex optimization problems. That may sound intimidating, but it turns out convex optimization applies to many material and energy balances used in process flowsheeting. In particular, the CVX toolbox provides an elegant way to represent and solve the linear material and energy balances encountered in this course.

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Downloading and Installing CVX

CVX is easy to download and install.

Step 1 If you haven't already done so, download and install the current version of Matlab. (these notes were prepared with Matlab 2012a). Follow the instructions at https://oit.nd.edu/software-downloads/

Step 2 Download CVX from http://cvxr.com/cvx/download. Download `cvx-rd.zip` which is the redistributable version for Windows and Mac platforms. Double-click to unpack the package into a folder. Once complete, you should have a folder name `cvx`. Move that folder into your Matlab working directory.

Step 3 Start Matlab, and in Matlab navigate to the `cvx` directory you created in the previous step. Run the command `cvx_setup` in the Matlab command window. Depending on your setup, you'll see a report describing the installation and testing of CVX.

Example: Solve a simple system of linear equations

This first example demonstrates solution of a simple set of linear equations.

CVX consists of specialized statements that are contained between `cvx_begin` and `cvx_end`. The `variables` statement identifies the problem unknowns for CVX. Then the equations are written using a double 'equals' sign == to distinguish equations from standard Matlab assignments. CVX attempts to find values for the unknowns that satisfy the given equations.

```
cvx_begin
    variables x y
    3*x + 4*y == 26;
    2*x - 3*y == -11;
cvx_end

display(['x = ',num2str(x)]);
display(['y = ',num2str(y)]);
```

```
Homogeneous problem detected; solution determined analytically.
Status: Solved
Optimal value (cvx_optval): +0

x = 2
```

```
y = 5
```

Example: Murphy Example 2.8 -- Ammonia Synthesis

The following model is a solution to Example 2.8 from the course textbook. Variable `X` denotes the extent of reaction.

```
cvx_begin quiet

    variables H1 N1 H2 N2 A2  X

    % Specifications
    N1 == 150;
    H1 == 4*N1;
    N2 == 0.3*N1;

    % Material Balances
    0 == N1 - N2 - X;
    0 == H1 - H2 - 3*X;
    0 ==    - A2 + 2*X;

cvx_end

display(['Extent of Reaction = ', num2str(X)]);
```

```
Extent of Reaction = 105
```

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