

MOSEK ApS

Contents

1	Introduction	1
2	Contact Information	2
3	License Agreement	3
	3.1 MOSEK end-user license agreement	
	3.2 Third party licenses	3
4	Installation	9
	4.1 External channels	
	4.2 General setup	9
	4.3 Setting up the License	11
	4.4 Finishing up	11

Introduction

This guide describes how to install the MOSEK Optimization Suite.

In general **MOSEK** Optimization Suite must be installed on any computer where **MOSEK** is used and this is called a *client installation*.

In addition if a *floating license* is employed then a license token server must be set up, either on the client computer or on another computer. Note that trial licenses and academic licenses are NOT floating licenses so they do not require a token server.

Contact Information

Phone	$+45\ 7174\ 9373$	
Website	mosek.com	
Email		
	sales@mosek.com	Sales, pricing, and licensing
	support@mosek.com	Technical support, questions and bug reports
	info@mosek.com	Everything else.
Mailing Address		
	MOSEK ApS	
	Fruebjergvej 3	
	Symbion Science Park, Box 16	
	2100 Copenhagen O	
	Denmark	

You can get in touch with \mathbf{MOSEK} using popular social media as well:

Blogger	Blogger https://blog.mosek.com/	
Google Group	https://groups.google.com/forum/#!forum/mosek	
Twitter	https://twitter.com/mosektw	
Linkedin	https://www.linkedin.com/company/mosek-aps	
Youtube	https://www.youtube.com/channel/UCvIyectEVLP31NXeD5mIbEw	

In particular **Twitter** is used for news, updates and release announcements.

License Agreement

3.1 MOSEK end-user license agreement

Before using the MOSEK software, please read the license agreement available in the distribution at <MSKHOME>/mosek/10.2/mosek-eula.pdf or on the MOSEK website https://mosek.com/products/license-agreement. By using MOSEK you agree to the terms of that license agreement.

3.2 Third party licenses

MOSEK uses some third-party open-source libraries. Their license details follow.

zlib

MOSEK uses the *zlib* library obtained from the zlib website. The license agreement for *zlib* is shown in Listing 3.1.

Listing 3.1: zlib license.

zlib.h -- interface of the 'zlib' general purpose compression library version 1.2.7, May 2nd, 2012

Copyright (C) 1995-2012 Jean-loup Gailly and Mark Adler

This software is provided 'as-is', without any express or implied warranty. In no event will the authors be held liable for any damages arising from the use of this software.

Permission is granted to anyone to use this software for any purpose, including commercial applications, and to alter it and redistribute it freely, subject to the following restrictions:

- 1. The origin of this software must not be misrepresented; you must not claim that you wrote the original software. If you use this software in a product, an acknowledgment in the product documentation would be appreciated but is not required.
- 2. Altered source versions must be plainly marked as such, and must not be misrepresented as being the original software.
- 3. This notice may not be removed or altered from any source distribution.

Jean-loup Gailly Mark Adler

jloup@gzip.org madler@alumni.caltech.edu

fplib

MOSEK uses the floating point formatting library developed by David M. Gay obtained from the netlib website. The license agreement for *fplib* is shown in Listing 3.2.

Listing 3.2: fplib license.

{fmt}

MOSEK uses the formatting library {fmt} developed by Victor Zverovich obtained form github/fmt and distributed under the MIT license. The license agreement fot {fmt} is shown in Listing 3.3.

Listing 3.3: $\{fmt\}$ license.

Copyright (c) 2012 - present, Victor Zverovich

Permission is hereby granted, free of charge, to any person obtaining a copy of this software and associated documentation files (the "Software"), to deal in the Software without restriction, including without limitation the rights to use, copy, modify, merge, publish, distribute, sublicense, and/or sell copies of the Software, and to permit persons to whom the Software is furnished to do so, subject to the following conditions:

The above copyright notice and this permission notice shall be included in all copies or substantial portions of the Software.

THE SOFTWARE IS PROVIDED "AS IS", WITHOUT WARRANTY OF ANY KIND, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO THE WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE AND NONINFRINGEMENT. IN NO EVENT SHALL THE AUTHORS OR COPYRIGHT HOLDERS BE LIABLE FOR ANY CLAIM, DAMAGES OR OTHER LIABILITY, WHETHER IN AN ACTION OF CONTRACT, TORT OR OTHERWISE, ARISING FROM, OUT OF OR IN CONNECTION WITH THE SOFTWARE OR THE USE OR OTHER DEALINGS IN THE SOFTWARE.

Zstandard

MOSEK uses the *Zstandard* library developed by Facebook obtained from github/zstd. The license agreement for *Zstandard* is shown in Listing 3.4.

Listing 3.4: Zstandard license.

BSD License

For Zstandard software

Copyright (c) 2016-present, Facebook, Inc. All rights reserved.

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

- * Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.
- * Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.
- * Neither the name Facebook nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS "AS IS" AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT HOLDER OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

OpenSSL

MOSEK uses the LibReSSL library, which is build on *OpenSSL*. OpenSSL is included under the OpenSSL license, Listing 3.5, and the LibReSSL additions are licensed under the ISC license, Listing 3.6

Listing 3.5: OpenSSL license

Copyright (c) 1998-2011 The OpenSSL Project. All rights reserved.

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions

are met:

1. Redistributions of source code must retain the above copyright

notice, this list of conditions and the following disclaimer.

2. Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in

(continues on next page)

the documentation and/or other materials provided with the distribution.

- 3. All advertising materials mentioning features or use of this software must display the following acknowledgment: "This product includes software developed by the OpenSSL Project for use in the OpenSSL Toolkit. (http://www.openssl.org/)"
- 4. The names "OpenSSL Toolkit" and "OpenSSL Project" must not be used to endorse or promote products derived from this software without prior written permission. For written permission, please contact openssl-core@openssl.org.
- 5. Products derived from this software may not be called "OpenSSL" nor may "OpenSSL" appear in their names without prior written permission of the OpenSSL Project.
- 6. Redistributions of any form whatsoever must retain the following acknowledgment:
 "This product includes software developed by the OpenSSL Project for use in the OpenSSL Toolkit (http://www.openssl.org/)"

THIS SOFTWARE IS PROVIDED BY THE OpenSSL PROJECT `AS IS'' AND ANY EXPRESSED OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE OpenSSL PROJECT OR ITS CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

This product includes cryptographic software written by Eric Young (eay@cryptsoft.com). This product includes software written by Tim Hudson (tjh@cryptsoft.com).

Listing 3.6: ISC license

Copyright (C) 1994-2017 Free Software Foundation, Inc.

Copyright (c) 2014 Jeremie Courreges-Anglas <jca@openbsd.org>

Copyright (c) 2014-2015 Joel Sing <jsing@openbsd.org>

Copyright (c) 2014 Ted Unangst <tedu@openbsd.org>

Copyright (c) 2015-2016 Bob Beck <beck@openbsd.org>

Copyright (c) 2015 Marko Kreen <markokr@gmail.com>

Copyright (c) 2015 Reyk Floeter <reyk@openbsd.org>

Copyright (c) 2016 Tobias Pape <tobias@netshed.de>

Permission to use, copy, modify, and/or distribute this software for any purpose with or without fee is hereby granted, provided that the above copyright notice and this permission notice appear in all copies.

(continues on next page)

THE SOFTWARE IS PROVIDED "AS IS" AND THE AUTHOR DISCLAIMS ALL WARRANTIES WITH REGARD TO THIS SOFTWARE INCLUDING ALL IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS. IN NO EVENT SHALL THE AUTHOR BE LIABLE FOR ANY SPECIAL, DIRECT, INDIRECT, OR CONSEQUENTIAL DAMAGES OR ANY DAMAGES WHATSOEVER RESULTING FROM LOSS OF USE, DATA OR PROFITS, WHETHER IN AN ACTION OF CONTRACT, NEGLIGENCE OR OTHER TORTIOUS ACTION, ARISING OUT OF OR IN CONNECTION WITH THE USE OR PERFORMANCE OF THIS SOFTWARE.

mimalloc

MOSEK uses the *mimalloc* memory allocator library from github/mimalloc. The license agreement for *mimalloc* is shown in Listing 3.7.

Listing 3.7: mimalloc license.

MIT License

Copyright (c) 2019 Microsoft Corporation, Daan Leijen

Permission is hereby granted, free of charge, to any person obtaining a copy of this software and associated documentation files (the "Software"), to deal in the Software without restriction, including without limitation the rights to use, copy, modify, merge, publish, distribute, sublicense, and/or sell copies of the Software, and to permit persons to whom the Software is furnished to do so, subject to the following conditions:

The above copyright notice and this permission notice shall be included in all copies or substantial portions of the Software.

THE SOFTWARE IS PROVIDED "AS IS", WITHOUT WARRANTY OF ANY KIND, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO THE WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE AND NONINFRINGEMENT. IN NO EVENT SHALL THE AUTHORS OR COPYRIGHT HOLDERS BE LIABLE FOR ANY CLAIM, DAMAGES OR OTHER LIABILITY, WHETHER IN AN ACTION OF CONTRACT, TORT OR OTHERWISE, ARISING FROM, OUT OF OR IN CONNECTION WITH THE SOFTWARE OR THE USE OR OTHER DEALINGS IN THE SOFTWARE.

BLASFEO

MOSEK uses the BLASFEO linear algebra library developed by Gianluca Frison, obtained from github/blasfeo. The license agreement for BLASFEO is shown in Listing 3.8.

Listing 3.8: blasfeo license.

BLASFEO -- BLAS For Embedded Optimization.

Copyright (C) 2019 by Gianluca Frison.

Developed at IMTEK (University of Freiburg) under the supervision of Moritz Diehl. All rights reserved.

The 2-Clause BSD License

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

1. Redistributions of source code must retain the above copyright notice, this

(continues on next page)

(continued from previous page)

- list of conditions and the following disclaimer.
- 2. Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS "AS IS" AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT OWNER OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

oneTBB

MOSEK uses the oneTBB parallelization library which is part of oneAPI developed by Intel, obtained from github/oneTBB, licensed under the Apache License 2.0. The license agreement for oneTBB can be found in https://github.com/oneapi-src/oneTBB/blob/master/LICENSE.txt .

Installation

4.1 External channels

MOSEK client can be installed from the following package managers and repositories:

• Anaconda for Python (https://anaconda.org/MOSEK/mosek):

```
conda install -c mosek mosek
```

• PIP for Python (https://pypi.org/project/Mosek/):

```
pip install Mosek
```

• Nuget.org for .NET Core (https://www.nuget.org/packages/Mosek/)

```
dotnet add package Mosek
```

Note that this only installs the client package. If you need the floating license server or the OptServer you still need to download the full distribution as described below.

4.2 General setup

This section describes how to install **MOSEK** from the full distribution packages downloaded from our website.

4.2.1 Linux

- 1. Download the Linux 64bit x86 or Linux ARM64 MOSEK Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 2. Optionally add the path

```
<MSKHOME>/mosek/10.2/tools/platform/<PLATFORM>/bin
```

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is linux64x86 or linuxaarch64 depending on the version of MOSEK installed.

4.2.2 macOS

- 1. Download the MAC OS 64bit x86 or MAC OS ARM64 **MOSEK** Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 2. Run the command

```
python <MSKHOME>/mosek/10.2/tools/platform/<PLATFORM>/bin/install.py
```

where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is osx64x86 or osxaarch64 depending on the version of MOSEK installed. This will set up the appropriate shared objects required when using MOSEK.

3. Optionally add the path

```
<MSKHOME>/mosek/10.2/tools/platform/<PLATFORM>/bin
```

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is osx64x86 or osxaarch64 depending on the version of MOSEK installed.

- 4. Troubleshooting:
 - Missing otool. If running the install.py script produces errors such as:

then you need to install the command line tools, in particular otool. Depending on the OS version, this should be possible with one of the commands:

```
xcode-select --install
xcode-select --switch /Library/Developer/CommandLineTools
```

• Security exception in MacOS 10.15 (Catalina). If an attempt to run MOSEK on Mac OS 10.15 (Catalina) and later produces security exceptions (developer cannot be verified and similar) then use xattr to remove the quarantine attribute from all MOSEK executables and binaries. This can be done in one go with

```
xattr -dr com.apple.quarantine mosek
```

where mosek is the folder which contains the full MOSEK installation or MOSEK binaries. See https://themosekblog.blogspot.com/2019/12/macos-1015-catalina-mosek-installation. html for more information. If that does not help, use the system settings to allow running arbitrary unverified applications.

4.2.3 Windows, MSI installer

- 1. Make the right choice between the 32bit and 64bit versions. In most cases it is recommend to use the 64bit version.
- 2. Download the Windows 32bit x86 or Windows 64bit x86 MOSEK Optimization Suite MSI installer from https://mosek.com/downloads/.
- 3. Run the installer to complete the installation.
- 4. Check that the path

```
<MSKHOME>\mosek\10.2\tools\platform\<PLATFORM>\bin
```

was added to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is win64x86 or win32x86 depending on the version of MOSEK installed. This is necessary for Windows to locate the MOSEK shared libraries.

4.2.4 Windows, Manual installation

- 1. Make the right choice between the 32bit and 64bit versions. In most cases it is recommend to use the 64bit version though.
- 2. Download the Windows 32bit x86 or Windows 64bit x86 **MOSEK** Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 3. Add the path

<MSKHOME>\mosek\10.2\tools\platform\<PLATFORM>\bin

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is win64x86 or win32x86 depending on the version of MOSEK installed. This is necessary for Windows to locate the MOSEK shared libraries, especially if MOSEK is to be used e.g. from command line or MATLAB.

4.3 Setting up the License

Regardless of the method of installation, MOSEK requires a license file to run.

Token server setup

If you are using a floating license with a token server then follow the instructions in the Licensing Guide. This step is NOT required for trial and personal academic licenses in particular.

Client setup

In practice the license is contained in a file called

mosek.lic

which should typically be saved to a file called

%USERPROFILE%\mosek\mosek.lic (Windows) \$HOME/mosek/mosek.lic (Linux, MacOS)

If the folder mosek in the home directory does not exists, then it should be created. The license can be tested with the program msktestlic. For further information about the license system, and other non-standard ways of setting up the license, please consult the License Guide.

4.4 Finishing up

Important:

- See the Licensing Guide if you need more advanced help setting up the license.
- For most languages and interfaces some additional steps are required. Please follow the instructions in the relevant interface documentation available from https://mosek.com/documentation/.