# DynamicNLPModels

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# Part I Introduction

### Introduction

Welcome to the documentation of DynamicNLPModels.jl

#### Warning

This documentation page is under construction.

#### Note

This documentation is also available in PDF format.

## What is DynamicNLPModels?

## **Bug reports and support**

Please report issues and feature requests via the Github issue tracker.

## Part II

**Quick Start** 

#### Part III

### **API Manual**

#### **API Manual**

DynamicNLPModels.DenseLQDynamicBlocks - Type.

Struct containing block matrices used for creating and resetting the DenseLQDynamicModel. A and B matrices are given in part by Jerez, Kerrigan, and Constantinides in section 4 of "A sparse and condensed QP formulation for predictive control of LTI systems" (doi:10.1016/j.automatica.2012.03.010). States are eliminated by the equation  $x = Ax0 + Bu + hat\{A\}w$  where  $x = [x0^T, x1^T, ..., xN^T]$  and  $u = [u0^T, u1^T, ..., u_{N-1}^T]$ 

- A: block A matrix given by Jerez et al. with ns(N + 1) rows and ns columns
- B : block B matrix given by Jerez et al. with ns(N) rows and nu columns
- Aw: length ns(N + 1) vector corresponding to the linear term of the dynamic constraints
- h: nu(N) x ns matrix for building the linear term of the objective function. Just needs to be

multiplied by s0.

• h01: ns x ns matrix for building the constant term fo the objective function. This can be found by

taking s0^T h01 s0

• h02: similar to h01, but one side is multiplied by Aw rather than by As0. This will just

be multiplied by s0 once

- h\_constant: linear term in the objective function that arises from Aw. Not a function of s0
- h0\_constant: constant term in the objective function that arises from Aw. Not a function of s0
- d: length nc(N) term for the constraint bounds corresponding to E and F. Must be multiplied by s0 and

subtracted from gl and gu. Equal to the blocks (E + FK) A (see Jerez et al.)

- dw : length nc(N) term for the constraint bounds that arises from w. Equal to the blocks (E + FK) Aw
- KA : size nu(N) x ns matrix. Needs to be multiplied by s0 and subtracted from ul and uu to update

the algebraic constraints corresponding to the input bounds

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. KAw: similar to KA, but it is multiplied by Aw rather than A

See also reset\_s0!

source

DynamicNLPModels.DenseLQDynamicModel - Method.

DenseLQDynamicModel(dnlp::LQDynamicData; implicit = false) -> DenseLQDynamicModel DenseLQDynamicModel(s0, A, B, Q, R, N; implicit = false ...) -> DenseLQDynamicModel A constructor for building a DenseLQDynamicModel <: QuadraticModels.AbstractQuadraticModel

Input data is for the problem of the form

$$minimize \frac{1}{2} \sum_{i=0}^{N-1} (s_i^T Q s_i + 2u_i^T S^T x_i + u_i^T R u_i) + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_i + \frac{1}{2} s_N^T$$

Data is converted to the form

$$minimize \frac{1}{2}u^THu + h^Tu + h0subjecttoJz \le gul \le u \le uu$$

Resulting H, J, h, and h0 matrices are stored within QuadraticModels.QPData as H, A, c, and c0 attributes respectively

If K is defined, then u variables are replaced by v variables. The bounds on u are transformed into algebraic constraints, and u can be queried by get u and get s within DynamicNLPModels.jl

Keyword argument implicit = false determines how the Jacobian is stored within the QPData. If implicit = false, the full, dense Jacobian matrix is stored. If implicit = true, only the first nu columns of the Jacobian are stored with the Linear Operator LQJacobianOperator.

source

DynamicNLPModels.LQDynamicData - Type.

LQDynamicData{T,V,M,MK} <: AbstractLQDynData{T,V}

A struct to represent the features of the optimization problem

$$minimize \frac{1}{2} \sum_{i=0}^{N-1} (s_i^T Q s_i + 2u_i^T S^T x_i + u_i^T R u_i) + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i$$

#### Attributes include:

- s0: initial state of system
- A : constraint matrix for system states
- B : constraint matrix for system inputs
- Q: objective function matrix for system states from 1:(N-1)
- R: objective function matrix for system inputs from 1:(N-1)

- N: number of time steps
- · Qf: objective function matrix for system state at time N
- S : objective function matrix for system states and inputs
- · ns: number of state variables
- nu: number of input varaibles
- E : constraint matrix for state variables
- F: constraint matrix for input variables
- K : feedback gain matrix
- · 'w': constant term for dynamic constraints
- sl: vector of lower bounds on state variables
- su: vector of upper bounds on state variables
- ul: vector of lower bounds on input variables
- · uu: vector of upper bounds on input variables
- gl: vector of lower bounds on constraints
- gu: vector of upper bounds on constraints

see also LQDynamicData(s0, A, B, Q, R, N; ...)

source

DynamicNLPModels.LQDynamicData - Method.

LQDynamicData(s0, A, B, Q, R, N; ...) -> LQDynamicData{T, V, M, MK}

A constructor for building an object of type LQDynamicData for the optimization problem

$$minimize \frac{1}{2} \sum_{i=0}^{N-1} (s_i^T Q s_i + 2u_i^T S^T x_i + u_i^T R u_i) + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w \forall i = 0, 1, ..., N-1 u_i = 0$$

- s0: initial state of system
- · A: constraint matrix for system states
- B : constraint matrix for system inputs
- Q : objective function matrix for system states from 1:(N-1)
- R: objective function matrix for system inputs from 1:(N-1)
- N: number of time steps

The following attributes of the LQDynamicData type are detected automatically from the length of s0 and size of R

- ns: number of state variables
- nu: number of input varaibles

The following keyward arguments are also accepted

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- Qf = Q: objective function matrix for system state at time N; dimensions must be ns x ns
- S = nothing: objective function matrix for system state and inputs
- E = zeros(eltype(Q), 0, ns): constraint matrix for state variables
- F = zeros(eltype(Q), 0, nu): constraint matrix for input variables
- K = nothing : feedback gain matrix
- w = zeros(eltype(Q), ns): constant term for dynamic constraints
- sl = fill(-Inf, ns): vector of lower bounds on state variables
- su = fill(Inf, ns): vector of upper bounds on state variables
- ul = fill(-Inf, nu): vector of lower bounds on input variables
- uu = fill(Inf, nu): vector of upper bounds on input variables
- gl = fill(-Inf, size(E, 1)): vector of lower bounds on constraints
- gu = fill(Inf, size(E, 1)): vector of upper bounds on constraints

source

DynamicNLPModels.LQJacobianOperator - Type.

LQJacobianOperator{T, V, M}

Struct for storing the implicit Jacobian matrix. All data for the Jacobian can be stored in the first nu columns of J. This struct contains the needed data and storage arrays for calculating Jx,  $J^T$  x, and  $J^T$  Sigma J. Jx and  $J^T$  x are performed through extensions to LinearAlgebra.mul!().

#### Attributes

- truncated\_jac1: Matrix of first nu columns of the Jacobian corresponding to Ax + Bu constraints
- truncated\_jac2: Matrix of first nu columns of the Jacobian corresponding to state variable bounds
- truncated jac3: Matrix of first nu columns of the Jacobian corresponding to input variable bounds
- N: number of time steps
- nu : number of inputs
- nc : number of algebraic constraints of the form gl <= Es + Fu <= gu
- nsc: number of bounded state variables
- nuc: number of bounded input variables (if K is defined)
- SJ1: placeholder for storing data when calculating  $\Sigma J$
- SJ2: placeholder for storing data when calculating  $\Sigma J$
- SJ3: placeholder for storing data when calculating  $\Sigma J$
- <code>H\_sub\_block</code>: placeholder for storing data when adding <code>J^T</code>  $\Sigma J$  to the Hessian

source

DynamicNLPModels.SparseLQDynamicModel - Method.

SparseLQDynamicModel(dnlp::LQDynamicData) -> SparseLQDynamicModel SparseLQDynamicModel(s0, A, B, Q, R, N; ...) -> SparseLQDynamicModel A constructor for building a SparseLQDynamicModel <: QuadraticModels.AbstractQuadraticModel Input data is for the problem of the form

$$minimize \frac{1}{2} \sum_{i=0}^{N-1} (s_i^T Q s_i + 2u_i^T S^T x_i + u_i^T R u_i) + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + B u_i + w for i = 0, 1, ..., N-1 u_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} = A s_i + \frac{1}{2} s_N^T Q f s_N subject to s_{i+1} =$$

Data is converted to the form

$$minimize \frac{1}{2}z^T Hz subject tolcon \leq Jz \leq uconlvar \leq z \leq uvar$$

Resulting H and J matrices are stored as QuadraticModels.QPData within the SparseLQDynamicModel struct and variable and constraint limits are stored within NLPModels.NLPModelMeta

If K is defined, then u variables are replaced by v variables, and u can be queried by get\_u and get\_s within DynamicNLPModels.jl

source

DynamicNLPModels. set sparse H! - Method.

```
set_sparse_H!(H_colptr, H_rowval, H_nzval, Q, R, N; Qf = Q, S = zeros(T, size(Q, 1), size(R, <math>\rightarrow 1))
```

set the data needed to build a SparseArrays.SparseMatrixCSC matrix. Hcolptr, Hrowval, and Hnzval are set so that they can be passed to SparseMatrixCSC() to obtain the H matrix such that  $z^T H z = sum\{i=1\}^{N-1} si^T Q s + sum\{i=1\}^{N-1} u^T R u + sN^T Q f sn$ .

source

DynamicNLPModels.\_set\_sparse\_J! - Method.

```
_set_sparse_J!(J_colptr, J_rowval, J_nzval, A, B, E, F, K, bool_vec, N, nb)
_set_sparse_J!(J_colptr, J_rowval, J_nzval, A, B, E, F, K, N)
```

set the data needed to build a SparseArrays.SparseMatrixCSC matrix. Jcolptr, Jrowval, and J\_nzval are set so that they can be passed to SparseMatrixCSC() to obtain the Jacobian, J. The Jacobian contains the data for the following constraints:

```
Asi + Bui = s\{i + 1\} gl \le Esi + Fui \le getu
```

If K is defined, then this matrix also contains the constraints ul <= Kxi + vi <= uu

source

DynamicNLPModels.add\_jtsj! - Method.

```
| add_jtsj!(H::M, Jac::LQJacobianOperator{T, V, M}, \Sigma::V, alpha::Number = 1, beta::Number = 1)
```

Generates Jac'  $\boldsymbol{\Sigma}$  Jac and adds it to the matrix  $\boldsymbol{H}.$ 

alpha and beta are scalar multipliers such beta H + alpha Jac'  $\Sigma$  Jac is stored in H, overwriting the existing value of H

```
DynamicNLPModels.get_A - Method.
```

```
get_A(LQDynamicData)
get_A(SparseLQDynamicModel)
get_A(DenseLQDynamicModel)
```

Return the value A from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_B - Method.

```
get_B(LQDynamicData)
get_B(SparseLQDynamicModel)
get_B(DenseLQDynamicModel)
```

Return the value B from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get E - Method.

```
| get_E(LQDynamicData)
| get_E(SparseLQDynamicModel)
| get_E(DenseLQDynamicModel)
```

Return the value E from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_F - Method.

```
get_F(LQDynamicData)
get_F(SparseLQDynamicModel)
get_F(DenseLQDynamicModel)
```

Return the value F from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_K - Method.

```
get_K(LQDynamicData)
get_K(SparseLQDynamicModel)
get_K(DenseLQDynamicModel)
```

Return the value K from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_N - Method.

```
get_N(LQDynamicData)
get_N(SparseLQDynamicModel)
get_N(DenseLQDynamicModel)
```

Return the value N from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_Q - Method.

```
get_Q(LQDynamicData)
get_Q(SparseLQDynamicModel)
get_Q(DenseLQDynamicModel)
```

Return the value Q from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_Qf - Method.

```
get_Qf(LQDynamicData)
get_Qf(SparseLQDynamicModel)
get_Qf(DenseLQDynamicModel)
```

Return the value Qf from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_R - Method.

```
get_R(LQDynamicData)
get_R(SparseLQDynamicModel)
get_R(DenseLQDynamicModel)
```

Return the value R from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_S - Method.

```
get_S(LQDynamicData)
get_S(SparseLQDynamicModel)
get_S(DenseLQDynamicModel)
```

Return the value S from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamic-Model.dynamicdata

source

DynamicNLPModels.get gl - Method.

```
get_gl(LQDynamicData)
get_gl(SparseLQDynamicModel)
get_gl(DenseLQDynamicModel)
```

Return the value gl from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

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```
DynamicNLPModels.get_gu - Method.
```

```
get_gu(LQDynamicData)
get_gu(SparseLQDynamicModel)
get_gu(DenseLQDynamicModel)
```

Return the value gu from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get jacobian - Method.

```
get_jacobian(lqdm::DenseLQDynamicModel) -> LQJacobianOperator
get_jacobian(Jac::AdjointLinearOpeartor{T, LQJacobianOperator}) -> LQJacobianOperator
```

Gets the LQJacobianOperator from DenseLQDynamicModel (if the QPdata contains a LQJacobian Operator) or returns the LQJacobian Operator from the adjoint of the LQJacobianOperator

source

DynamicNLPModels.get\_ns - Method.

```
| get_ns(LQDynamicData)
| get_ns(SparseLQDynamicModel)
| get_ns(DenseLQDynamicModel)
```

Return the value ns from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

 ${\bf Dynamic NLP Models.get\_nu-Method}.$ 

```
get_nu(LQDynamicData)
get_nu(SparseLQDynamicModel)
get_nu(DenseLQDynamicModel)
```

Return the value nu from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_s - Method.

gets(solutionref, lqdm::SparseLQDynamicModel) -> s <: vector gets(solutionref, lqdm::DenseLQDynamicModel) -> s <: vector get

Query the solution s from the solver. If lqdm <: SparseLQDynamicModel, the solution is queried directly from solution\_ref.solution If lqdm <: DenseLQDynamicModel, then solution\_ref.solution returns u (if K = nothing) or v (if K <: AbstactMatrix), and s is found form transforming u or v into s using A, B, and K matrices.

source

DynamicNLPModels.get s0 - Method.

```
get_s0(LQDynamicData)
get_s0(SparseLQDynamicModel)
get_s0(DenseLQDynamicModel)
```

Return the value s0 from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamic-Model.dynamicdata

source

DynamicNLPModels.get\_sl - Method.

```
get_sl(LQDynamicData)
get_sl(SparseLQDynamicModel)
get_sl(DenseLQDynamicModel)
```

Return the value sl from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_su - Method.

```
get_su(LQDynamicData)
get_su(SparseLQDynamicModel)
get su(DenseLQDynamicModel)
```

Return the value su from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get\_u - Method.

 $getu(solutionref, \ lqdm::SparseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solutionref, \ lqdm::DenseLQDynamicModel) \ -> \ u <: \ vector \ getu(solution$ 

Query the solution u from the solver. If K = nothing, the solution for u is queried from solution\_ref.solution

If K <: AbstractMatrix, solution\_ref.solution returns v, and get\_u solves for u using the K matrix (and the A and B matrices if lqdm <: DenseLQDynamicModel)

source

DynamicNLPModels.get ul - Method.

```
get_ul(LQDynamicData)
get_ul(SparseLQDynamicModel)
get_ul(DenseLQDynamicModel)
```

Return the value ul from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.get uu - Method.

```
get_uu(LQDynamicData)
get_uu(SparseLQDynamicModel)
get_uu(DenseLQDynamicModel)
```

Return the value uu from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

DynamicNLPModels.get\_w - Method.

```
get_w(LQDynamicData)
get_w(SparseLQDynamicModel)
get w(DenseLQDynamicModel)
```

Return the value w from LQDynamicData or SparseLQDynamicModel.dynamicdata or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.reset\_s0! - Method.

```
reset_s0!(lqdm::SparseLQDynamicModel, s0)
reset s0!(lqdm::DenseLQDynamicModel, s0)
```

Resets s0 within lqdm.dynamic\_data. For a SparseLQDynamicModel, this updates the variable bounds which fix the value of s0. For a DenseLQDynamicModel, also resets the constraint bounds on the Jacobian and resets the linear and constant terms within the objective function (i.e., lqdm.data.c and lqdm.data.c0). This provides a way to update the model after each sample period.

source

DynamicNLPModels.set A! - Method.

```
set_A!(LQDynamicData, row, col, val)
set_A!(SparseLQDynamicModel, row, col, val)
set A!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry A[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set B! - Method.

```
set_B!(LQDynamicData, row, col, val)
set_B!(SparseLQDynamicModel, row, col, val)
set_B!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry B[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set E! - Method.

```
set_E!(LQDynamicData, row, col, val)
set_E!(SparseLQDynamicModel, row, col, val)
set_E!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry E[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set F! - Method.

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```
set_F!(LQDynamicData, row, col, val)
set_F!(SparseLQDynamicModel, row, col, val)
set F!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry F[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set\_K! - Method.

```
set_K!(LQDynamicData, row, col, val)
set_K!(SparseLQDynamicModel, row, col, val)
set_K!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry K[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set Q! - Method.

```
set_Q!(LQDynamicData, row, col, val)
set_Q!(SparseLQDynamicModel, row, col, val)
set_Q!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry Q[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set Qf! - Method.

```
set_Qf!(LQDynamicData, row, col, val)
set_Qf!(SparseLQDynamicModel, row, col, val)
set_Qf!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry Qf[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set\_R! - Method.

```
set_R!(LQDynamicData, row, col, val)
set_R!(SparseLQDynamicModel, row, col, val)
set_R!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry R[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set S! - Method.

```
set_S!(LQDynamicData, row, col, val)
set_S!(SparseLQDynamicModel, row, col, val)
set S!(DenseLQDynamicModel, row, col, val)
```

Set the value of entry S[row, col] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

DynamicNLPModels.set\_gl! - Method.

```
set_gl!(LQDynamicData, index, val)
set_gl!(SparseLQDynamicModel, index, val)
set_gl!(DenseLQDynamicModel, index, val)
```

Set the value of entry gl[index] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQ-DynamicModel.dynamicdata

source

DynamicNLPModels.set\_gu! - Method.

```
set_gu!(LQDynamicData, index, val)
set_gu!(SparseLQDynamicModel, index, val)
set_gu!(DenseLQDynamicModel, index, val)
```

 $Set the \ value \ of \ entry \ gu[index] \ to \ val \ for \ LQD ynamicData, SparseLQD ynamicModel. dynamicdata, or \ DenseLQ-DynamicModel. dynamicdata$ 

source

DynamicNLPModels.set\_s0! - Method.

```
set_s0!(LQDynamicData, index, val)
set_s0!(SparseLQDynamicModel, index, val)
set s0!(DenseLQDynamicModel, index, val)
```

Set the value of entry s0[index] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQ-DynamicModel.dynamicdata

source

DynamicNLPModels.set\_sl! - Method.

```
set_sl!(LQDynamicData, index, val)
set_sl!(SparseLQDynamicModel, index, val)
set_sl!(DenseLQDynamicModel, index, val)
```

 $Set the \ value \ of \ entry \ sl[index] \ to \ val \ for \ LQDynamic Data, \ Sparse LQDynamic Model. dynamic data, or \ Dense LQDynamic Model. dynamic data$ 

source

DynamicNLPModels.set su! - Method.

```
set_su!(LQDynamicData, index, val)
set_su!(SparseLQDynamicModel, index, val)
set_su!(DenseLQDynamicModel, index, val)
```

Set the value of entry su[index] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQ-DynamicModel.dynamicdata

```
DynamicNLPModels.set_ul! - Method.
```

```
set_ul!(LQDynamicData, index, val)
set_ul!(SparseLQDynamicModel, index, val)
set_ul!(DenseLQDynamicModel, index, val)
```

 $Set the \ value \ of \ entry \ ul[index] \ to \ val \ for \ LQDynamic Data, \ Sparse LQDynamic Model. dynamic data, \ or \ Dense LQDynamic Model. dynamic data$ 

source

DynamicNLPModels.set\_uu! - Method.

```
set_uu!(LQDynamicData, index, val)
set_uu!(SparseLQDynamicModel, index, val)
set_uu!(DenseLQDynamicModel, index, val)
```

Set the value of entry uu[index] to val for LQDynamicData, SparseLQDynamicModel.dynamicdata, or DenseLQDynamicModel.dynamicdata

source

LinearOperators.reset! - Method.

```
LinearOperators.reset!(Jac::LQJacobianOperator{T, V, M})
```

Resets the values of attributes SJ1, SJ2, and SJ3 to zero