

DynamicNLPModels

David Cole, Sungho Shin, Francois Pacaud

June 22, 2022

Contents

Contents	ii
I Introduction	1
1 Introduction	2
2 What is DynamicNLPMODELS?	3
3 Bug reports and support	4
II Quick Start	5
III API Manual	6
4 API Manual	7

Part I

Introduction

Chapter 1

Introduction

Welcome to the documentation of [DynamicNLPModels.jl](#)

Warning

This documentation page is under construction.

Note

This documentation is also available in [PDF format](#).

Chapter 2

What is DynamicNLPModels?

Chapter 3

Bug reports and support

Please report issues and feature requests via the [Github issue tracker](#).

Part II

Quick Start

Part III

API Manual

Chapter 4

API Manual

[DynamicNLPModels.LQDynamicData](#) - Type.

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

A struct to represent the features of the optimization problem

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

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 variables
- E : constraint matrix for state variables
- F : constraint matrix for input variables
- K : feedback gain matrix
- 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

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

-
- `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 variables

The following keyword arguments are also accepted

- `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
- `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.LQDynamicModel` – Method.

```
| LQDynamicModel(dnlp::LQDynamicData; dense=false) ->
| ↳ SparseLQDynamicModel/DenseLQDynamicModel
| LQDynamicModel(s0, A, B, Q, R, N; dense = false, ...) ->
| ↳ SparseLQDynamicModel/DenseLQDynamicModel
```

A constructor for building a `SparseLQDynamicModel` <: `QuadraticModels.AbstractQuadraticModel` (if `dense = false`) or a `DenseLQDynamicModel` <: `QuadraticModels.AbstractQuadraticModel` (if `dense = true`) from `LQDynamicData` Input data is for the problem of the form

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

If `dense=false`, data is converted to the form

$$\text{minimize } \frac{1}{2} z^T H z \text{ subject to } l \leq J z \leq u \text{ and } lvar \leq z \leq uvar$$

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`

If `dense=true`, data is converted to the form

$$\text{minimize } \frac{1}{2} u^T H u + h^T u + h_0 \text{ subject to } J z \leq g \text{ and } l \leq u \leq u_0$$

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`

[source](#)

`DynamicNLPModels._build_H` - Method.

```
|_build_H(Q, R, N; Qf = []) -> H
```

Build the (sparse) `H` matrix from square `Q` and `R` matrices such that $z^T H z = \sum_{i=1}^{N-1} s_i^T Q s_i + \sum_{i=1}^{N-1} u_i^T R u_i + s_N^T Q f s_N$.

Examples

```
julia> Q = [1 2; 2 1]; R = ones(1,1); _build_H(Q, R, 2)
6×6 SparseArrays.SparseMatrixCSC{Float64, Int64} with 9 stored entries:
 1.0  2.0  .  .  .  .
 2.0  1.0  .  .  .  .
 .  .  1.0  2.0  .  .
 .  .  2.0  1.0  .  .
 .  .  .  .  1.0  .
 .  .  .  .  .  .
```

If `Qf` is not given, then `Qf` defaults to `Q`

[source](#)

`DynamicNLPModels._build_sparse_J1` - Method.

```
| _build_sparse_J1(A, B, N) -> J
```

Build the (sparse) J matrix or a linear model from A and B matrices such that $0 \leq Jz \leq 0$ is equivalent to $s_{i+1} = As_i + Bs_i$ for $i = 1, \dots, N-1$

Examples

```
| julia> A = [1 2 ; 3 4]; B = [5 6; 7 8]; _build_J(A,B,3)
4x12 SparseArrays.SparseMatrixCSC{Float64, Int64} with 20 stored entries:
 1.0  2.0 -1.0  .    .    .    5.0  6.0  .    .    .    .
 3.0  4.0  .   -1.0  .    .    7.0  8.0  .    .    .    .
 .    .    1.0  2.0 -1.0  .    .    .    5.0  6.0  .    .
 .    .    3.0  4.0  .   -1.0  .    .    7.0  8.0  .    .
```

[source](#)

`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 `DenseLQDynamicModel.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`

[source](#)

`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_ns` – Method.

```

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

```

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

[source](#)

`DynamicNLPModels.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.

```

| get_s(solution_ref, lqdm::SparseLQDynamicModel) -> s <: vector
| get_s(solution_ref, lqdm::DenseLQDynamicModel) -> s <: vector

```

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 $K = \text{nothing}$) or v (if $K <: \text{AbstractMatrix}$), and s is found from 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 `DenseLQDynamicModel.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.

```
get_u(solution_ref, lqdm::SparseLQDynamicModel) -> u <: vector
get_u(solution_ref, lqdm::DenseLQDynamicModel) -> u <: vector
```

Query the solution u from the solver. If $K = \text{nothing}$, the solution for u is queried from `solution_ref.solution`

If $K <: \text{AbstractMatrix}$, `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`

[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.

```
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 $K[\text{row}, \text{col}]$ 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 $Q[\text{row}, \text{col}]$ 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 $Qf[\text{row}, \text{col}]$ 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 $R[\text{row}, \text{col}]$ 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 $S[\text{row}, \text{col}]$ 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 `DenseLQDynamicModel.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 `LQDynamicData`, `SparseLQDynamicModel.dynamicdata`, or `DenseLQDynamicModel.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 `DenseLQDynamicModel.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 `LQDynamicData`, `SparseLQDynamicModel.dynamicdata`, or `DenseLQDynamicModel.dynamicdata`

[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 `DenseLQDynamicModel.dynamicdata`

[source](#)

`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 `LQDynamicData`, `SparseLQDynamicModel.dynamicdata`, or `DenseLQDynamicModel.dynamicdata`

[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](#)