DynamicNLPModels

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Introduction

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Warning

This documentation page is under construction.

Note

This documentation is also available in PDF format.

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API Manual

DynamicNLPModels.DenseLQDynamicBlocks – Type.

Struct containing block A and B matrices used in creating the `DenseLQDynamicModel`. These matrices are given 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).

A is a ns(N+1) x ns matrix and B is a ns(N) x nu matrix containing the first column of the B block matrix in the above text. Note that the first block of zeros is omitted.

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

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

Data is converted to the form

$$minimize \frac{1}{2}u^T H u + h^T u + h0 subject to Jz \leq gul \leq u \leq uu$$

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

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

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
- `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

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

- `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

- 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.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 ΣJ
- SJ2: placeholder for storing data when calculating ΣJ
- SJ3: placeholder for storing data when calculating ΣJ
- H_sub_block: placeholder for storing data when adding J^T ΣJ 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

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

Data is converted to the form

$$minimize \frac{1}{2} z^T H z subject to lcon \leq Jz \leq ucon lvar \leq z \leq uvar$$

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

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,
↪  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 Qf 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 <= Esi + Fui <= 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}, Σ::V, alpha::Number = 1, beta::Number = 1)
```

Generates `Jac' Σ Jac` and adds it to the matrix `H`.

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

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_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

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.

gets(solutionref, lqdm::SparseLQDynamicModel) -> s <: vector gets(solutionref, 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 = nothing`) or v (if `K <: AbstractMatrix`), 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 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.

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

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

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[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 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

LinearOperators.reset! – Method.

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

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

source