

DynamicNLPModels

David Cole, Sungho Shin, Francois Pacaud

June 27, 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.DenseLQDynamicModel](#) - Method.

```
DenseLQDynamicModel(dnlp::LQDynamicData)    -> DenseLQDynamicModel  
DenseLQDynamicModel(s0, A, B, Q, R, N; ...) -> DenseLQDynamicModel
```

A constructor for building a `DenseLQDynamicModel` <: `QuadraticModels.AbstractQuadraticModel`

Input data is for the problem of the form

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

Data is converted to the form

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

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.LQDynamicData](#) - Type.

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

A struct to represent the features of the optimization problem

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

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.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

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

Data is converted to the form

$$\underset{z}{\text{minimize}} \frac{1}{2} z^T H z \text{ subject to } l_{\text{con}} \leq J z \leq u_{\text{con}}, l_{\text{var}} \leq z \leq u_{\text{var}}$$

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._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 Q_f is not given, then Q_f 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 $0 \leq J_z \leq 0$ is equivalent to $s_{i+1} = A s_i + B s_i$ for $i = 1, \dots, N-1$

Examples

```
julia> A = [1 2 ; 3 4]; B = [5 6; 7 8]; _build_J(A,B,3)
4×12 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 = nothing`) or `v` (if `K <: 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 = 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 $F[\text{row}, \text{col}]$ 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](#)