파이썬 quadprog 완벽

import time

import quadprog

import numpy as np

from numpy import array, dot

import scipy

from scipy import sparse

start = time.time()

def quadprog\_solve\_qp(P, q, G, h, A=None, b=None):

qp\_G = .5 \* (P + P.T) # make sure P is symmetric

qp\_a = -q

if A is not None:

qp\_C = -numpy.vstack([A, G]).T

qp\_b = -numpy.hstack([b, h])

meq = A.shape[0]

else: # no equality constraint

qp\_C = -G.T

qp\_b = -h

meq = 0

return quadprog.solve\_qp(qp\_G, qp\_a, qp\_C, qp\_b, meq)[0]

Matrix10 = np.load(r'C:\Users\skqkr\Desktop\Semesterarbeit/Chiwan\_Q1.npz')

P = Matrix10['Q']

q = Matrix10['p']

G = Matrix10['G']

h = Matrix10['h']

print(quadprog\_solve\_qp(P, q, G, h))

print("time :", time.time() - start)