

MOSEK ApS

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Introduction

This guide describes how to install the MOSEK Optimization Suite.

In general **MOSEK** Optimization Suite must be installed on any computer where **MOSEK** is used and this is called a *client installation*.

In addition if a *floating license* is employed then a license token server must be set up, either on the client computer or on another computer. Note that trial licenses and academic licenses are NOT floating licenses so they do not require a token server.

Contact Information

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You can get in touch with \mathbf{MOSEK} using popular social media as well:

Blogger	https://blog.mosek.com/
Google Group	https://groups.google.com/forum/#!forum/mosek
Twitter	https://twitter.com/mosektw
Linkedin	https://www.linkedin.com/company/mosek-aps
Youtube	https://www.youtube.com/channel/UCvIyectEVLP31NXeD5mIbEw

In particular $\mathbf{Twitter}$ is used for news, updates and release announcements.

License Agreement

3.1 MOSEK end-user license agreement

Before using the MOSEK software, please read the license agreement available in the distribution at <MSKHOME>/mosek/11.0/mosek-eula.pdf or on the MOSEK website https://mosek.com/products/license-agreement. By using MOSEK you agree to the terms of that license agreement.

3.2 Third party licenses

MOSEK uses some third-party open-source libraries. Their license details follow.

zlib

MOSEK uses the *zlib* library obtained from the zlib website. The license agreement for *zlib* is shown in Listing 3.1.

Listing 3.1: zlib license.

zlib.h -- interface of the 'zlib' general purpose compression library version 1.2.7, May 2nd, 2012

Copyright (C) 1995-2012 Jean-loup Gailly and Mark Adler

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Jean-loup Gailly Mark Adler

jloup@gzip.org madler@alumni.caltech.edu

fplib

MOSEK uses the floating point formatting library developed by David M. Gay obtained from the netlib website. The license agreement for *fplib* is shown in Listing 3.2.

Listing 3.2: fplib license.

{fmt}

MOSEK uses the formatting library {fmt} developed by Victor Zverovich obtained form github/fmt and distributed under the MIT license. The license agreement fot {fmt} is shown in Listing 3.3.

Listing 3.3: $\{fmt\}$ license.

Copyright (c) 2012 - present, Victor Zverovich

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Zstandard

MOSEK uses the *Zstandard* library developed by Facebook obtained from github/zstd. The license agreement for *Zstandard* is shown in Listing 3.4.

Listing 3.4: Zstandard license.

BSD License

For Zstandard software

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OpenSSL

MOSEK uses the LibReSSL library, which is build on *OpenSSL*. OpenSSL is included under the OpenSSL license, Listing 3.5, and the LibReSSL additions are licensed under the ISC license, Listing 3.6

Listing 3.5: OpenSSL license

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This product includes cryptographic software written by Eric Young (eay@cryptsoft.com). This product includes software written by Tim Hudson (tjh@cryptsoft.com).

Listing 3.6: ISC license

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mimalloc

MOSEK uses the *mimalloc* memory allocator library from github/mimalloc. The license agreement for *mimalloc* is shown in Listing 3.7.

Listing 3.7: mimalloc license.

MIT License

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BLASFEO

MOSEK uses the BLASFEO linear algebra library developed by Gianluca Frison, obtained from github/blasfeo. The license agreement for BLASFEO is shown in Listing 3.8.

Listing 3.8: blasfeo license.

BLASFEO -- BLAS For Embedded Optimization.

Copyright (C) 2019 by Gianluca Frison.

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oneTBB

MOSEK uses the oneTBB parallelization library which is part of oneAPI developed by Intel, obtained from github/oneTBB, licensed under the Apache License 2.0. The license agreement for oneTBB can be found in https://github.com/oneapi-src/oneTBB/blob/master/LICENSE.txt .

Installation

4.1 External channels

MOSEK client can be installed from the following package managers and repositories:

• PIP for Python (https://pypi.org/project/Mosek/):

pip install mosek

• Nuget.org for .NET Core (https://www.nuget.org/packages/Mosek/)

dotnet add package Mosek

Note that this only installs the client package. If you need the floating license server or the OptServer you still need to download the full distribution as described below.

4.2 General setup

This section describes how to install \mathbf{MOSEK} from the full distribution packages downloaded from our website.

4.2.1 Linux

- 1. Decide if you are running on a 64bit x86 (most common standard) or an ARM64 architecture. If you don't know, then most likely it is Linux 64bit x86.
- 2. Download the Linux 64bit x86 or Linux ARM64 MOSEK Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 3. Optionally add the path

<MSKHOME>/mosek/11.0/tools/platform/<PLATFORM>/bin

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is linux64x86 or linuxaarch64 depending on the version of MOSEK installed.

4.2.2 macOS

- 1. Download the MAC OS ARM64 **MOSEK** Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 2. Run the command

```
python <MSKHOME>/mosek/11.0/tools/platform/osxaarch64/bin/install.py
```

where <MSKHOME> is the directory where MOSEK was installed. This will set up the appropriate shared objects required when using MOSEK.

3. Optionally add the path

```
<MSKHOME>/mosek/11.0/tools/platform/osxaarch64/bin
```

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed.

- 4. Troubleshooting:
 - Missing otool. If running the install.py script produces errors such as:

then you need to install the command line tools, in particular otool. Depending on the OS version, this should be possible with one of the commands:

```
xcode-select --install
xcode-select --switch /Library/Developer/CommandLineTools
```

• Security exception in MacOS 10.15+. If an attempt to run MOSEK on Mac OS 10.15 (Catalina) and later produces security exceptions (developer cannot be verified and similar) then use xattr to remove the quarantine attribute from all MOSEK executables and binaries. This can be done in one go with

```
xattr -dr com.apple.quarantine mosek
```

where mosek is the folder which contains the full MOSEK installation or MOSEK binaries. See https://themosekblog.blogspot.com/2019/12/macos-1015-catalina-mosek-installation. html for more information. If that does not help, use the system settings to allow running arbitrary unverified applications.

4.2.3 Windows, MSI installer

- 1. Download the Windows 64bit x86 MOSEK Optimization Suite MSI installer from https://mosek.com/downloads/.
- 2. Run the installer to complete the installation.
- 3. Check that the path

```
<MSKHOME>\mosek\11.0\tools\platform\win64x86\bin
```

was added to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed. This is necessary for Windows to locate the MOSEK shared libraries.

4.2.4 Windows, Manual installation

- 1. Download the Windows 64bit x86 **MOSEK** Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 2. Add the path

 $$$ \MSKHOME>\mosek\11.0\tools\platform\win64x86\bin$

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed. This is necessary for Windows to locate the MOSEK shared libraries, especially if MOSEK is to be used e.g. from command line or MATLAB.

4.3 Setting up the License

Regardless of the method of installation, \mathbf{MOSEK} requires a license file to run.

Token server setup

If you are using a floating license with a token server then follow the instructions in the Licensing Guide. This step is NOT required for trial and personal academic licenses in particular.

Client setup

In practice the license is contained in a file called

mosek.lic

which should typically be saved to a file called

%USERPROFILE%\mosek\mosek.lic	(Windows)
\$HOME/mosek/mosek.lic	(Linux, MacOS)

If the folder mosek in the home directory does not exists, then it should be created. The license can be tested with the program msktestlic. For further information about the license system, and other non-standard ways of setting up the license, please consult the License Guide.

4.4 Finishing up

Important:

- See the Licensing Guide if you need more advanced help setting up the license.
- For most languages and interfaces some additional steps are required. Please follow the instructions in the relevant interface documentation available from https://mosek.com/documentation/.