Given the $n \times m$ data matrix X where n is the sample size and m is the number of moments, the relax empirical likelihood solves

$$\max_{\pi} \sum_{i=1}^{n} \log \pi_i \text{ s.t. } \|X'\pi\|_{\infty} \leq \tau, \ \pi_i \geq 0 \text{ for all } i, \text{ and } \sum_{i=1}^{n} \pi_i = 1,$$

where $\tau \geq 0$ is the tuning parameter.