

Package ‘knitroR’

June 21, 2015

Type Package

Title R Interface for Non-Linear Constraint Optimizer Knitro

Version 1.0

Date 2014-12-21

Author Jan Tilly

Maintainer Jan Tilly <jtilly@econ.upenn.edu>

URL <https://github.com/jtilly/knitroR>

Description Provides an R interface for the non-linear constraint optimizer KNITRO. This package passes user-defined R functions on to KNITRO's C++ interface. This package does not include KNITRO. To use this package you need to install KNITRO and own a valid license.

License GPL (>= 2)

Imports Rcpp (>= 0.11.3)

LinkingTo Rcpp

Suggests testthat

R topics documented:

knitro	1
knitroC++	2
knitro_ms	3

knitro	<i>Call the KNITRO C++ interface</i>
--------	--------------------------------------

Description

This function passes user defined R functions on to the C++ interface

Usage

```
knitro(objFun, objGrad = NULL, c_equality = NULL, c_inequality = NULL,
      jac = NULL, jacIndexCons = NULL, jacIndexVars = NULL, x0 = NA,
      lb = NULL, ub = NULL, optionsFile = "options.opt")
```

Arguments

objFun	is a scalar valued R function that returns the objective function
objGrad	is a vector-valued R function with the gradient
c_equality	is a vector-valued R function with equality constraints
c_inequality	is a vector-valued R function with inequality constraints
jac	is a vector with the content of the Jacobian (sparse)
jacIndexCons	refers to each element of jac and contains the number of the constraint it refers to. Indexing is C++ compatible, i.e. the first constraint has index 0
jacIndexVars	refers to each element of jac and contains the number of the variable it refers to. Indexing is C++ compatible, i.e. the first variable has index 0
x0	is a vector with starting values
lb	is a vector of lower bounds
ub	is a vector of upper bounds
optionsFile	is the path and filename of the options file. If it does not exist, the function will create it

Value

a list with the final estimates, the function value, and KNITRO's exit status

knitroCpp	<i>KNITRO C++ Wrapper</i>
-----------	---------------------------

Description

This function is the standard C++ wrapper for KNITRO. It defines the object KTR_new and defines a callback function that is used to evaluate the objective function, the constraints, and gradients. The only deviation from the standard C++ wrapper is to use UserParam to pass the original R functions on to the C++ callback function.

Usage

```
knitroCpp(fcts, startValues, num_equality_constraints,
  num_inequality_constraints, nnzJ, RjacIndexCons, RjacIndexVars, ub, lb,
  optionsFile)
```

Arguments

<code>fcts</code>	is an R list of functions that includes the <code>objFun</code> , <code>objGrad</code> , <code>c</code> , and <code>jac</code> .
<code>startValues</code>	is a vector of start values
<code>num_equality_constraints</code>	is an integer with the number of equality constraints in <code>c</code>
<code>num_inequality_constraints</code>	is an integer with the number of inequality constraints in <code>c</code>
<code>nnzJ</code>	is an integer with the number of non-zero objects in the Jacobian
<code>RjacIndexCons</code>	is a vector of length <code>nnzJ</code> . Each element contains the index of a particular constraint (i.e. the index of a row in the jacobian).
<code>RjacIndexVars</code>	is a vector of length <code>nnzJ</code> . Each element contains the index of a particular variable (i.e. the index of a column in the jacobian).
<code>ub</code>	a vector of upper bounds for each element in <code>x0</code>
<code>lb</code>	a vector lower bounds for each element in <code>x0</code>
<code>optionsFile</code>	the location of the options file

Value

A list with the vector that minimizes the objective function, the final function value, and KNITRO's exit status

See Also

http://www.artelys.com/tools/knitro_doc/2_userGuide/gettingStarted/startCallableLibrary.html

knitro_ms

Call the KNITRO C++ interface using multiple start values

Description

This is a multi start version of `knitro()`. Uses a matrix as `startvalues` where each row corresponds to one set of startvalues to be used. This version of multi-start gives the user more control over the start values than KNITRO's built-in version of multi-start. If you want to use the built-in version of multi-start instead, you can do so via the options file.

Usage

```
knitro_ms(objFun, objGrad = NULL, c_equality = NULL, c_inequality = NULL,
  jac = NULL, jacIndexCons = NULL, jacIndexVars = NULL, x0 = NA,
  lb = NULL, ub = NULL, optionsFile = "options.opt")
```

Arguments

objFun	is a scalar valued R function that returns the objective function
objGrad	is a vector-valued R function with the gradient
c_equality	is a vector-valued R function with equality constraints
c_inequality	is a vector-valued R function with inequality constraints
jac	is a vector with the content of the Jacobian (sparse)
jacIndexCons	refers to each element of jac and contains the number of the constraint it refers to. Indexing is C++ compatible, i.e. the first constraint has index 0
jacIndexVars	refers to each element of jac and contains the number of the variable it refers to. Indexing is C++ compatible, i.e. the first variable has index 0
x0	is a matrix with starting values
lb	is a vector of lower bounds
ub	is a vector of upper bounds
optionsFile	is the path and filename of the options file. If it does not exist, the function will create it

Value

a list with the final estimates, the function value, and KNITRO's exit status