Convex Optimization

Tutorial 9

 $p \leftarrow P_{max}$

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In [ ]:
         #Importing required Libraries
         import numpy as np
         import matplotlib.pyplot as plt
         import cvxpy as cp
         import math
In [ ]:
         # Gain matrix
         G = np.matrix(([1, 0.1, 0.2, 0.1, 0],
                          [0.1, 1, 0.1, 0.1, 0],
                          [0.2, 0.1, 2, 0.2, 0.2],
                          [0.1, 0.1, 0.2, 1, 0.1],
                          [0, 0, 0.2, 0.1, 1]))
         # Number of transmitters
         n = 5
         #Gain matrix for Calculating Signal Power
         G_for_Signal_Mat = np.multiply(G, np.identity(n))
         #Gain Matrix for Calculating Interference Power
         G_for_Inter_Mat = G - G_for_Signal_Mat
         #Matrix for getting groups of transmitters
         groups = np.matrix(([1, 1, 0, 0, 0],
                              [0, 0, 1, 1, 1]))
         #Maximum power of each group
         groups max val = np.matrix(([4,6]))
         groups_max_val = np.reshape(groups_max_val, (2,1))
         #Maximum Power for each transmitter
         P_{max} = 3 * np.ones((n,1))
         P_{max} = np.reshape(P_{max}, (n,1))
         #Maximum Power for each receiver
         P_rc = 5 * np.ones((n,1))
         alpha = cp.Parameter(1)
         #Self Noise Power
         sigma = 0.5 * np.ones((n,1))
In [ ]:
         p = cp.Variable((n,1))
         # Upper Bound
         u = 1e4
         # Lower Bound
         1 = 0
In [ ]:
         MyObjective = cp.Minimize(alpha)
         MyConstraints = [
             p >= 0,
```

```
G@p <= P_rc,
  (groups)@p <= groups_max_val,
  G_for_Inter_Mat@p + sigma <= alpha*G_for_Signal_Mat@p
]</pre>
```

```
In [ ]:
         alpha.value = [u]
         MyProblem = cp.Problem(MyObjective, MyConstraints)
         MyProblem.solve()
         alpha.value = [1]
         MyProblem = cp.Problem(MyObjective, MyConstraints)
         MyProblem.solve()
         for i in range(1, 100000):
             alpha.value = np.atleast_1d(((u + 1)/2.0))
             # tmp = np.ones((1,))
             \# tmp[0] = (u+L/2.0)
             # print(tmp.shape)
             # print(tmp)
             # alpha.value = tmp
             # print(MyProblem.status)
             if u - 1 <= 0.005:
                 break
             MyProblem = cp.Problem(MyObjective, MyConstraints)
             MyProblem.solve()
             if MyProblem.status == 'optimal':
                 u = alpha.value
             else:
                 1 = alpha.value
         print("SINR Value: {}".format(1/alpha.value))
         print("Value of powers for transmitters: ")
         print(p.value)
```

```
SINR Value: [1.68445944]
Value of powers for transmitters:
[[2.10756611]
  [1.88019374]
  [1.64000272]
  [2.37664543]
  [1.84235581]]
```