Convex Optimization

Tutorial 9

Tanmay Garg CS20BTECH11063

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))

# best = np.zeros(n)

# Upper Bound
u = 1e4
# Lower Bound
l = 0
```

In [ ]:
```
MyObjective = cp.Minimize(alpha)
```

```
MyConstraints = [
    p >= 0,
    p <= P_max,
    G@p <= P_rc,
    (groups)@p <= groups_max_val,
    G_for_Inter_Mat@p + sigma <= alpha*G_for_Signal_Mat@p
]
```

In [ ]:

```
alpha.value = [u]
MyProblem = cp.Problem(MyObjective, MyConstraints)
MyProblem.solve()

alpha.value = [l]
MyProblem = cp.Problem(MyObjective, MyConstraints)
MyProblem.solve()

for i in range(1, 100000):
    alpha.value = np.atleast_1d((u + l)/2.0)
    if u - l <= 0.005:
        break
    MyProblem = cp.Problem(MyObjective, MyConstraints)
    MyProblem.solve()

    if MyProblem.status == 'optimal':
        u = alpha.value
        # best = p.value
    else:
        l = alpha.value

print("SINR Value: {}".format(1/alpha.value))
# print(best)
print("Value of powers for transmitters: ")
print(p.value)
```

```
SINR Value: [1.684]
Value of powers for transmitters:
[[2.108]
 [1.88 ]
 [1.64 ]
 [2.377]
 [1.842]]
```