# Package 'CVXR'

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Type Package

Title Disciplined Convex Optimization

**Version** 1.0-14

VignetteBuilder knitr

URL https://cvxr.rbind.io, https://www.cvxgrp.org/CVXR/

BugReports https://github.com/cvxgrp/CVXR/issues

Description An object-oriented modeling language for disciplined convex programming (DCP) as described in Fu, Narasimhan, and Boyd (2020, <doi:10.18637/jss.v094.i14>). It allows the user to formulate convex optimization problems in a natural way following mathematical convention and DCP rules. The system analyzes the problem, verifies its convexity, converts it into a canonical form, and hands it off to an appropriate solver to obtain the solution. Interfaces to solvers on CRAN and elsewhere are provided, both commercial and open source.

Additional\_repositories https://bnaras.github.io/drat

**Depends** R (>= 3.4.0)

**Imports** methods, R6, Matrix, Rcpp (>= 0.12.12), bit64, gmp, Rmpfr, ECOSolveR (>= 0.5.4), scs (>= 3.0), stats, osqp, clarabel (>= 0.9.0)

Suggests knitr, rmarkdown, testthat, nnls, slam, covr

LinkingTo Rcpp, RcppEigen

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Author Anqi Fu [aut, cre],
Balasubramanian Narasimhan [aut],
David W Kang [aut],
Steven Diamond [aut],
John Miller [aut],
Stephen Boyd [ctb],
Paul Kunsberg Rosenfield [ctb]
Maintainer AnqiFu <anqif@alumni.stanford.edu></anqif@alumni.stanford.edu>
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\*,Expression,Expression-method

Elementwise multiplication operator

# **Description**

Elementwise multiplication operator

#### Usage

```
## S4 method for signature 'Expression,Expression'
e1 * e2

## S4 method for signature 'Expression,ConstVal'
e1 * e2

## S4 method for signature 'ConstVal,Expression'
e1 * e2
```

#### **Arguments**

e1, e2

The Expression objects or numeric constants to multiply elementwise.

+,Expression,missing-method

The AddExpression class.

# Description

This class represents the sum of any number of expressions.

```
## S4 method for signature 'Expression,missing'
e1 + e2
## S4 method for signature 'Expression,Expression'
e1 + e2
## S4 method for signature 'Expression,ConstVal'
```

```
## S4 method for signature 'ConstVal, Expression'
e1 + e2
## S4 method for signature 'AddExpression'
dim_from_args(object)
## S4 method for signature 'AddExpression'
name(x)
## S4 method for signature 'AddExpression'
to_numeric(object, values)
## S4 method for signature 'AddExpression'
is_atom_log_log_convex(object)
## S4 method for signature 'AddExpression'
is_atom_log_log_concave(object)
## S4 method for signature 'AddExpression'
is_symmetric(object)
## S4 method for signature 'AddExpression'
is_hermitian(object)
## S4 method for signature 'AddExpression'
copy(object, args = NULL, id_objects = list())
## S4 method for signature 'AddExpression'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

e1, e2 The Expression objects or numeric constants to add.

x, object An AddExpression object.

values A list of arguments to the atom.

args An optional list of arguments to reconstruct the atom. Default is to use current

args of the atom.

id\_objects Currently unused.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### Methods (by generic)

- dim\_from\_args(AddExpression): The dimensions of the expression.
- name(AddExpression): The string form of the expression.

- to\_numeric(AddExpression): Sum all the values.
- is\_atom\_log\_log\_convex(AddExpression): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(AddExpression): Is the atom log-log convex?
- is\_symmetric(AddExpression): Is the atom symmetric?
- is\_hermitian(AddExpression): Is the atom hermitian?
- copy(AddExpression): Returns a shallow copy of the AddExpression atom
- graph\_implementation(AddExpression): The graph implementation of the expression.

#### **Slots**

arg\_groups A list of Expressions and numeric data.frame, matrix, or vector objects.

```
-,Expression,missing-method
```

The NegExpression class.

#### **Description**

This class represents the negation of an affine expression.

```
## S4 method for signature 'Expression,missing'
e1 - e2

## S4 method for signature 'Expression,Expression'
e1 - e2

## S4 method for signature 'Expression,ConstVal'
e1 - e2

## S4 method for signature 'ConstVal,Expression'
e1 - e2

## S4 method for signature 'NegExpression'
dim_from_args(object)

## S4 method for signature 'NegExpression'
sign_from_args(object)

## S4 method for signature 'NegExpression'
is_incr(object, idx)

## S4 method for signature 'NegExpression'
is_decr(object, idx)
```

.build\_matrix\_0

```
## S4 method for signature 'NegExpression'
is_symmetric(object)

## S4 method for signature 'NegExpression'
is_hermitian(object)

## S4 method for signature 'NegExpression'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

e1, e2 The Expression objects or numeric constants to subtract.

object A NegExpression object.

idx An index into the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### Methods (by generic)

- dim\_from\_args(NegExpression): The (row, col) dimensions of the expression.
- sign\_from\_args(NegExpression): The (is positive, is negative) sign of the expression.
- is\_incr(NegExpression): The expression is not weakly increasing in any argument.
- is\_decr(NegExpression): The expression is weakly decreasing in every argument.
- is\_symmetric(NegExpression): Is the expression symmetric?
- is\_hermitian(NegExpression): Is the expression Hermitian?
- graph\_implementation(NegExpression): The graph implementation of the expression.

.build\_matrix\_0

Get the sparse flag field for the LinOp object

# Description

Get the sparse flag field for the LinOp object

#### Usage

```
.build_matrix_0(xp, v)
```

### Arguments

xp the LinOpVector Object XPtr

v the id\_to\_col named int vector in R with integer names

.build\_matrix\_1

#### Value

a XPtr to ProblemData Object

.build\_matrix\_1

Get the sparse flag field for the LinOp object

#### **Description**

Get the sparse flag field for the LinOp object

#### Usage

```
.build_matrix_1(xp, v1, v2)
```

#### **Arguments**

xp the LinOpVector Object XPtr

v1 the id\_to\_col named int vector in R with integer names v2 the constr\_offsets vector of offsets (an int vector in R)

#### Value

a XPtr to ProblemData Object

.decomp\_quad

Compute a Matrix Decomposition.

#### **Description**

Compute sgn, scale, M such that P = sgn \* scale \* dot(M, t(M)).

### Usage

```
.decomp_quad(P, cond = NA, rcond = NA)
```

#### **Arguments**

P A real symmetric positive or negative (semi)definite input matrix

cond Cutoff for small eigenvalues. Singular values smaller than rcond \* largest\_eigenvalue

are considered negligible.

rcond Cutoff for small eigenvalues. Singular values smaller than rcond \* largest\_eigenvalue

are considered negligible.

#### Value

A list consisting of induced matrix 2-norm of P and a rectangular matrix such that P = scale \* (dot(M1, t(M1)) - dot(M2, t(M2)))

16 .LinOp\_at\_index

.LinOpVector\_\_new

Create a new LinOpVector object.

#### **Description**

Create a new LinOpVector object.

# Usage

```
.LinOpVector__new()
```

#### Value

an external ptr (Rcpp::XPtr) to a LinOp object instance.

```
.LinOpVector__push_back
```

Perform a push back operation on the args field of LinOp

### Description

Perform a push back operation on the args field of LinOp

# Usage

```
.LinOpVector__push_back(xp, yp)
```

# **Arguments**

xp the LinOpVector Object XPtr yp the LinOp Object XPtr to push

.LinOp\_at\_index

Return the LinOp element at index i (0-based)

# Description

Return the LinOp element at index i (0-based)

#### Usage

```
.LinOp_at_index(lvec, i)
```

# Arguments

lvec the LinOpVector Object XPtr

i the index

```
.LinOp__args_push_back
```

Perform a push back operation on the args field of LinOp

# Description

Perform a push back operation on the args field of LinOp

# Usage

```
.LinOp__args_push_back(xp, yp)
```

# Arguments

xp the LinOp Object XPtr

yp the LinOp Object XPtr to push

.LinOp\_\_get\_dense\_data

 $Get \ the \ field \ {\tt dense\_data} \ for \ the \ LinOp \ object$ 

# Description

Get the field dense\_data for the LinOp object

# Usage

```
.LinOp__get_dense_data(xp)
```

# **Arguments**

xp the LinOp Object XPtr

#### Value

a MatrixXd object

18 .LinOp\_get\_size

.LinOp\_\_get\_id

Get the id field of the LinOp Object

# Description

Get the id field of the LinOp Object

# Usage

```
.LinOp__get_id(xp)
```

#### **Arguments**

хр

the LinOp Object XPtr

#### Value

the value of the id field of the LinOp Object

 $. \\ LinOp\_\_get\_size$ 

Get the field size for the LinOp object

# Description

Get the field size for the LinOp object

#### Usage

```
.LinOp__get_size(xp)
```

# Arguments

хр

the LinOp Object XPtr

#### Value

an integer vector

.LinOp\_\_get\_slice 19

.LinOp\_\_get\_slice

Get the slice field of the LinOp Object

# Description

Get the slice field of the LinOp Object

# Usage

```
.LinOp__get_slice(xp)
```

### Arguments

хр

the LinOp Object XPtr

# Value

the value of the slice field of the LinOp Object

.LinOp\_\_get\_sparse

Get the sparse flag field for the LinOp object

# Description

Get the sparse flag field for the LinOp object

#### Usage

```
.LinOp__get_sparse(xp)
```

# Arguments

хр

the LinOp Object XPtr

#### Value

TRUE or FALSE

.LinOp\_\_get\_type

```
.LinOp__get_sparse_data
```

Get the field named sparse\_data from the LinOp object

# Description

Get the field named sparse\_data from the LinOp object

#### Usage

```
.LinOp__get_sparse_data(xp)
```

# Arguments

хр

the LinOp Object XPtr

# Value

a dgCMatrix-class object

```
.LinOp__get_type
```

Get the field named type for the LinOp object

# Description

Get the field named type for the LinOp object

# Usage

```
.LinOp__get_type(xp)
```

#### **Arguments**

хр

the LinOp Object XPtr

#### Value

an integer value for type

.LinOp\_new 21

.LinOp\_\_new

Create a new LinOp object.

#### **Description**

Create a new LinOp object.

# Usage

```
.LinOp__new()
```

#### Value

an external ptr (Rcpp::XPtr) to a LinOp object instance.

```
.LinOp__set_dense_data
```

Set the field dense\_data of the LinOp object

### **Description**

Set the field dense\_data of the LinOp object

#### Usage

```
.LinOp__set_dense_data(xp, denseMat)
```

### Arguments

xp the LinOp Object XPtr denseMat a standard matrix object in R

.LinOp\_\_set\_size

Set the field size of the LinOp object

#### **Description**

Set the field size of the LinOp object

### Usage

```
.LinOp__set_size(xp, value)
```

#### **Arguments**

xp the LinOp Object XPtr value an integer vector object in R .LinOp\_\_set\_sparse

.LinOp\_\_set\_slice

Set the slice field of the LinOp Object

# Description

Set the slice field of the LinOp Object

# Usage

```
.LinOp__set_slice(xp, value)
```

# Arguments

xp the LinOp Object XPtr

value a list of integer vectors, e.g. list(1:10, 2L, 11:15)

# Value

the value of the slice field of the LinOp Object

.LinOp\_\_set\_sparse

Set the flag sparse of the LinOp object

# Description

Set the flag sparse of the LinOp object

# Usage

```
.LinOp__set_sparse(xp, sparseSEXP)
```

# Arguments

xp the LinOp Object XPtr

sparseSEXP an R boolean

```
.LinOp__set_sparse_data
```

Set the field named sparse\_data of the LinOp object

# Description

Set the field named sparse\_data of the LinOp object

# Usage

```
.LinOp__set_sparse_data(xp, sparseMat)
```

# Arguments

xp the LinOp Object XPtr

sparseMat a dgCMatrix-class object

.LinOp\_\_set\_type

Set the field named type for the LinOp object

# Description

Set the field named type for the LinOp object

# Usage

```
.LinOp__set_type(xp, typeValue)
```

# Arguments

xp the LinOp Object XPtr

typeValue an integer value

```
.LinOp__size_push_back
```

Perform a push back operation on the size field of LinOp

# Description

Perform a push back operation on the size field of LinOp

#### Usage

```
.LinOp__size_push_back(xp, intVal)
```

# Arguments

xp the LinOp Object XPtr

intVal the integer value to push back

.LinOp\_\_slice\_push\_back

Perform a push back operation on the slice field of LinOp

# Description

Perform a push back operation on the slice field of LinOp

#### Usage

```
.LinOp__slice_push_back(xp, intVec)
```

# Arguments

xp the LinOp Object XPtr

intVec an integer vector to push back

```
.ProblemData__get_const_to_row
```

Get the const\_to\_row field of the ProblemData Object

# Description

Get the const\_to\_row field of the ProblemData Object

#### Usage

```
.ProblemData__get_const_to_row(xp)
```

#### Arguments

хр

the ProblemData Object XPtr

#### Value

the const\_to\_row field as a named integer vector where the names are integers converted to characters

```
.ProblemData__get_const_vec
```

Get the const\_vec field from the ProblemData Object

# Description

Get the const\_vec field from the ProblemData Object

#### Usage

```
.ProblemData__get_const_vec(xp)
```

#### **Arguments**

хр

the ProblemData Object XPtr

#### Value

a numeric vector of the field const\_vec from the ProblemData Object

# Description

Get the I field of the ProblemData Object

#### Usage

```
.ProblemData__get_I(xp)
```

# Arguments

хр

the ProblemData Object XPtr

#### Value

an integer vector of the field I from the ProblemData Object

```
.ProblemData__get_id_to_col
```

Get the id\_to\_col field of the ProblemData Object

# Description

Get the id\_to\_col field of the ProblemData Object

### Usage

```
.ProblemData__get_id_to_col(xp)
```

#### **Arguments**

хр

the ProblemData Object XPtr

#### Value

the id\_to\_col field as a named integer vector where the names are integers converted to characters

.ProblemData\_\_get\_J 27

.ProblemData\_\_get\_J Get the J field of the ProblemData Object

# Description

Get the J field of the ProblemData Object

# Usage

```
.ProblemData__get_J(xp)
```

#### **Arguments**

хр

the ProblemData Object XPtr

#### Value

an integer vector of the field J from the ProblemData Object

.ProblemData\_\_get\_V Get the V field of the ProblemData Object

# Description

Get the V field of the ProblemData Object

#### Usage

```
.ProblemData__get_V(xp)
```

#### **Arguments**

хр

the ProblemData Object XPtr

#### Value

a numeric vector of doubles (the field V) from the ProblemData Object

.ProblemData\_\_new

Create a new ProblemData object.

# Description

Create a new ProblemData object.

# Usage

```
.ProblemData__new()
```

#### Value

an external ptr (Rcpp::XPtr) to a ProblemData object instance.

```
.ProblemData__set_const_to_row

Set the const_to_row map of the ProblemData Object
```

# Description

Set the const\_to\_row map of the ProblemData Object

# Usage

```
.ProblemData__set_const_to_row(xp, iv)
```

# Arguments

xp the ProblemData Object XPtr

iv a named integer vector with names being integers converted to characters

```
.ProblemData__set_const_vec
```

Set the const\_vec field in the ProblemData Object

# Description

Set the const\_vec field in the ProblemData Object

# Usage

```
.ProblemData__set_const_vec(xp, cvp)
```

### Arguments

xp the ProblemData Object XPtr

cvp a numeric vector of values for const\_vec field of the ProblemData object

 $. \verb|ProblemData\_set_I| & \textit{Set the I field in the ProblemData Object}$ 

#### **Description**

Set the I field in the ProblemData Object

#### Usage

```
.ProblemData__set_I(xp, ip)
```

# Arguments

xp the ProblemData Object XPtr

ip an integer vector of values for field I of the ProblemData object

30 .ProblemData\_\_set\_J

# Description

Set the id\_to\_col field of the ProblemData Object

# Usage

```
.ProblemData__set_id_to_col(xp, iv)
```

#### **Arguments**

xp the ProblemData Object XPtr

iv a named integer vector with names being integers converted to characters

.ProblemData\_set\_J Set the J field in the ProblemData Object

# Description

Set the J field in the ProblemData Object

#### Usage

```
.ProblemData__set_J(xp, jp)
```

# Arguments

xp the ProblemData Object XPtr

jp an integer vector of the values for field J of the ProblemData object

 $. Problem Data\_\_set\_V$ 

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.ProblemData\_\_set\_V

Set the V field in the ProblemData Object

# Description

Set the V field in the ProblemData Object

# Usage

```
.ProblemData__set_V(xp, vp)
```

# Arguments

xp the ProblemData Object XPtr

vp a numeric vector of values for field V

.p\_norm

Internal method for calculating the p-norm

# Description

Internal method for calculating the p-norm

# Usage

```
.p_norm(x, p)
```

#### **Arguments**

x A matrix

p A number grater than or equal to 1, or equal to positive infinity

#### Value

Returns the specified norm of matrix x

```
/, Expression, Expression-method {\it The\ Div Expression\ class}.
```

#### **Description**

This class represents one expression divided by another expression.

```
## S4 method for signature 'Expression, Expression'
e1 / e2
## S4 method for signature 'Expression, ConstVal'
e1 / e2
## S4 method for signature 'ConstVal, Expression'
e1 / e2
## S4 method for signature 'DivExpression'
to_numeric(object, values)
## S4 method for signature 'DivExpression'
is_quadratic(object)
## S4 method for signature 'DivExpression'
is_qpwa(object)
## S4 method for signature 'DivExpression'
dim_from_args(object)
## S4 method for signature 'DivExpression'
is_atom_convex(object)
## S4 method for signature 'DivExpression'
is_atom_concave(object)
## S4 method for signature 'DivExpression'
is_atom_log_log_convex(object)
## S4 method for signature 'DivExpression'
is_atom_log_log_concave(object)
## S4 method for signature 'DivExpression'
is_incr(object, idx)
## S4 method for signature 'DivExpression'
```

```
is_decr(object, idx)

## S4 method for signature 'DivExpression'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

e1, e2	The Expression objects or numeric constants to divide. The denominator, e2, must be a scalar constant.
object	A DivExpression object.
values	A list of arguments to the atom.
idx	An index into the atom.
arg_objs	A list of linear expressions for each argument.
dim	A vector representing the dimensions of the resulting expression.
data	A list of additional data required by the atom.

#### Methods (by generic)

- to\_numeric(DivExpression): Matrix division by a scalar.
- is\_quadratic(DivExpression): Is the left-hand expression quadratic and the right-hand expression constant?
- is\_qpwa(DivExpression): Is the expression quadratic of piecewise affine?
- dim\_from\_args(DivExpression): The (row, col) dimensions of the left-hand expression.
- is\_atom\_convex(DivExpression): Division is convex (affine) in its arguments only if the denominator is constant.
- is\_atom\_concave(DivExpression): Division is concave (affine) in its arguments only if the denominator is constant.
- is\_atom\_log\_log\_convex(DivExpression): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(DivExpression): Is the atom log-log concave?
- is\_incr(DivExpression): Is the right-hand expression positive?
- is\_decr(DivExpression): Is the right-hand expression negative?
- graph\_implementation(DivExpression): The graph implementation of the expression.

```
<=,Expression,Expression-method
```

The IneqConstraint class

#### Description

The IneqConstraint class

```
## S4 method for signature 'Expression, Expression'
e1 <= e2
## S4 method for signature 'Expression, ConstVal'
e1 <= e2
## S4 method for signature 'ConstVal, Expression'
e1 <= e2
## S4 method for signature 'Expression, Expression'
e1 < e2
## S4 method for signature 'Expression, ConstVal'
## S4 method for signature 'ConstVal, Expression'
e1 < e2
## S4 method for signature 'Expression, Expression'
e1 >= e2
## S4 method for signature 'Expression, ConstVal'
## S4 method for signature 'ConstVal, Expression'
e1 >= e2
## S4 method for signature 'Expression, Expression'
e1 > e2
## S4 method for signature 'Expression, ConstVal'
## S4 method for signature 'ConstVal, Expression'
e1 > e2
## S4 method for signature 'IneqConstraint'
name(x)
## S4 method for signature 'IneqConstraint'
dim(x)
## S4 method for signature 'IneqConstraint'
size(object)
## S4 method for signature 'IneqConstraint'
expr(object)
```

```
## S4 method for signature 'IneqConstraint'
is_dcp(object)

## S4 method for signature 'IneqConstraint'
is_dgp(object)

## S4 method for signature 'IneqConstraint'
residual(object)
```

#### **Arguments**

e1, e2 The Expression objects or numeric constants to compare.
x, object A IneqConstraint object.

#### Methods (by generic)

- name(IneqConstraint): The string representation of the constraint.
- dim(IneqConstraint): The dimensions of the constrained expression.
- size(IneqConstraint): The size of the constrained expression.
- expr(IneqConstraint): The expression to constrain.
- is\_dcp(IneqConstraint): A non-positive constraint is DCP if its argument is convex.
- is\_dgp(IneqConstraint): Is the constraint DGP?
- residual(IneqConstraint): The residual of the constraint.

```
==,Expression,Expression-method

The EqConstraint class
```

#### **Description**

The EqConstraint class

```
## S4 method for signature 'Expression,Expression'
e1 == e2

## S4 method for signature 'Expression,ConstVal'
e1 == e2

## S4 method for signature 'ConstVal,Expression'
e1 == e2

## S4 method for signature 'EqConstraint'
```

```
name(x)
## S4 method for signature 'EqConstraint'
dim(x)
## S4 method for signature 'EqConstraint'
size(object)
## S4 method for signature 'EqConstraint'
expr(object)
## S4 method for signature 'EqConstraint'
is_dcp(object)
## S4 method for signature 'EqConstraint'
is_dgp(object)
## S4 method for signature 'EqConstraint'
residual(object)
```

# Arguments

e1, e2 The Expression objects or numeric constants to compare.

x, object A EqConstraint object.

# Methods (by generic)

- name(EqConstraint): The string representation of the constraint.
- dim(EqConstraint): The dimensions of the constrained expression.
- size(EqConstraint): The size of the constrained expression.
- expr(EqConstraint): The expression to constrain.
- is\_dcp(EqConstraint): Is the constraint DCP?
- is\_dgp(EqConstraint): Is the constraint DGP?
- residual(EqConstraint): The residual of the constraint..

#### Description

The elementwise absolute value.

```
## S4 method for signature 'Expression'
abs(x)
```

Abs-class 37

#### **Arguments**

x An Expression.

### Value

An Expression representing the absolute value of the input.

### **Examples**

```
A <- Variable(2,2)
prob <- Problem(Minimize(sum(abs(A))), list(A <= -2))
result <- solve(prob)
result$value
result$getValue(A)</pre>
```

Abs-class

The Abs class.

#### **Description**

This class represents the elementwise absolute value.

```
Abs(x)
## S4 method for signature 'Abs'
to_numeric(object, values)
## S4 method for signature 'Abs'
allow_complex(object)
## S4 method for signature 'Abs'
sign_from_args(object)
## S4 method for signature 'Abs'
is_atom_convex(object)
## S4 method for signature 'Abs'
is_atom_concave(object)
## S4 method for signature 'Abs'
is_incr(object, idx)
## S4 method for signature 'Abs'
is_decr(object, idx)
## S4 method for signature 'Abs'
is_pwl(object)
```

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### **Arguments**

x An Expression object.

object An Abs object.

values A list of arguments to the atom.

idx An index into the atom.

### Methods (by generic)

• to\_numeric(Abs): The elementwise absolute value of the input.

• allow\_complex(Abs): Does the atom handle complex numbers?

• sign\_from\_args(Abs): The atom is positive.

• is\_atom\_convex(Abs): The atom is convex.

• is\_atom\_concave(Abs): The atom is not concave.

• is\_incr(Abs): A logical value indicating whether the atom is weakly increasing.

• is\_decr(Abs): A logical value indicating whether the atom is weakly decreasing.

• is\_pwl(Abs): Is x piecewise linear?

#### **Slots**

x An Expression object.

accepts

Reduction Acceptance

### **Description**

Determine whether the reduction accepts a problem.

### Usage

```
accepts(object, problem)
```

# Arguments

object A Reduction object.

problem A Problem to check.

### Value

A logical value indicating whether the reduction can be applied.

AffAtom-class 39

AffAtom-class

The AffAtom class.

#### **Description**

This virtual class represents an affine atomic expression.

```
## S4 method for signature 'AffAtom'
allow_complex(object)
## S4 method for signature 'AffAtom'
sign_from_args(object)
## S4 method for signature 'AffAtom'
is_imag(object)
## S4 method for signature 'AffAtom'
is_complex(object)
## S4 method for signature 'AffAtom'
is_atom_convex(object)
## S4 method for signature 'AffAtom'
is_atom_concave(object)
## S4 method for signature 'AffAtom'
is_incr(object, idx)
## S4 method for signature 'AffAtom'
is_decr(object, idx)
## S4 method for signature 'AffAtom'
is_quadratic(object)
## S4 method for signature 'AffAtom'
is_qpwa(object)
## S4 method for signature 'AffAtom'
is_pwl(object)
## S4 method for signature 'AffAtom'
is_psd(object)
## S4 method for signature 'AffAtom'
is_nsd(object)
```

40 are\_args\_affine

```
## S4 method for signature 'AffAtom'
.grad(object, values)
```

#### **Arguments**

object An AffAtom object.

idx An index into the atom.

values A list of numeric values for the arguments

### Methods (by generic)

• allow\_complex(AffAtom): Does the atom handle complex numbers?

- sign\_from\_args(AffAtom): The sign of the atom.
- is\_imag(AffAtom): Is the atom imaginary?
- is\_complex(AffAtom): Is the atom complex valued?
- is\_atom\_convex(AffAtom): The atom is convex.
- is\_atom\_concave(AffAtom): The atom is concave.
- is\_incr(AffAtom): The atom is weakly increasing in every argument.
- is\_decr(AffAtom): The atom is not weakly decreasing in any argument.
- is\_quadratic(AffAtom): Is every argument quadratic?
- is\_qpwa(AffAtom): Is every argument quadratic of piecewise affine?
- is\_pwl(AffAtom): Is every argument piecewise linear?
- is\_psd(AffAtom): Is the atom a positive semidefinite matrix?
- is\_nsd(AffAtom): Is the atom a negative semidefinite matrix?
- .grad(AffAtom): Gives the (sub/super)gradient of the atom w.r.t. each variable

are\_args\_affine

Are the arguments affine?

## Description

Are the arguments affine?

### Usage

```
are_args_affine(constraints)
```

### **Arguments**

constraints A Constraint object.

#### Value

All the affine arguments in given constraints.

Atom-class 41

Atom-class

The Atom class.

# Description

This virtual class represents atomic expressions in CVXR.

```
## S4 method for signature 'Atom'
name(x)
## S4 method for signature 'Atom'
validate_args(object)
## S4 method for signature 'Atom'
dim(x)
## S4 method for signature 'Atom'
nrow(x)
## S4 method for signature 'Atom'
ncol(x)
## S4 method for signature 'Atom'
allow_complex(object)
## S4 method for signature 'Atom'
is_nonneg(object)
## S4 method for signature 'Atom'
is_nonpos(object)
## S4 method for signature 'Atom'
is_imag(object)
## S4 method for signature 'Atom'
is_complex(object)
## S4 method for signature 'Atom'
is_convex(object)
## S4 method for signature 'Atom'
is_concave(object)
## S4 method for signature 'Atom'
is_log_log_convex(object)
```

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```
## S4 method for signature 'Atom'
is_log_log_concave(object)
## S4 method for signature 'Atom'
canonicalize(object)
## S4 method for signature 'Atom'
graph_implementation(object, arg_objs, dim, data = NA_real_)
## S4 method for signature 'Atom'
value_impl(object)
## S4 method for signature 'Atom'
value(object)
## S4 method for signature 'Atom'
grad(object)
## S4 method for signature 'Atom'
domain(object)
## S4 method for signature 'Atom'
atoms(object)
```

# Arguments

x, object An Atom object.

arg\_objs A list of linear expressions for each argument.

dim A vector with two elements representing the dimensions of the resulting expres-

sion.

data A list of additional data required by the atom.

### Methods (by generic)

- name(Atom): Returns the string representtation of the function call
- validate\_args(Atom): Raises an error if the arguments are invalid.
- dim(Atom): The c(row, col) dimensions of the atom.
- nrow(Atom): The number of rows in the atom.
- ncol(Atom): The number of columns in the atom.
- allow\_complex(Atom): Does the atom handle complex numbers?
- is\_nonneg(Atom): A logical value indicating whether the atom is nonnegative.
- is\_nonpos(Atom): A logical value indicating whether the atom is nonpositive.
- is\_imag(Atom): A logical value indicating whether the atom is imaginary.
- is\_complex(Atom): A logical value indicating whether the atom is complex valued.

AxisAtom-class 43

- is\_convex(Atom): A logical value indicating whether the atom is convex.
- is\_concave(Atom): A logical value indicating whether the atom is concave.
- is\_log\_log\_convex(Atom): A logical value indicating whether the atom is log-log convex.
- is\_log\_log\_concave(Atom): A logical value indicating whether the atom is log-log concave.
- canonicalize (Atom): Represent the atom as an affine objective and conic constraints.
- graph\_implementation(Atom): The graph implementation of the atom.
- value\_impl(Atom): Returns the value of each of the componets in an Atom. Returns an empty matrix if it's an empty atom
- value(Atom): Returns the value of the atom.
- grad(Atom): The (sub/super)-gradient of the atom with respect to each variable.
- domain(Atom): A list of constraints describing the closure of the region where the expression is finite.
- atoms (Atom): Returns a list of the atom types present amongst this atom's arguments

AxisAtom-class

The AxisAtom class.

### **Description**

This virtual class represents atomic expressions that can be applied along an axis in CVXR.

### Usage

```
## S4 method for signature 'AxisAtom'
dim_from_args(object)

## S4 method for signature 'AxisAtom'
get_data(object)

## S4 method for signature 'AxisAtom'
validate_args(object)

## S4 method for signature 'AxisAtom'
.axis_grad(object, values)

## S4 method for signature 'AxisAtom'
.column_grad(object, value)
```

### Arguments

object An Atom object.

values A list of numeric values for the arguments

value A numeric value

44 BinaryOperator-class

### Methods (by generic)

- dim\_from\_args(AxisAtom): The dimensions of the atom determined from its arguments.
- get\_data(AxisAtom): A list containing axis and keepdims.
- validate\_args(AxisAtom): Check that the new dimensions have the same number of entries as the old.
- .axis\_grad(AxisAtom): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(AxisAtom): Gives the (sub/super)gradient of the atom w.r.t. each column variable

#### **Slots**

expr A numeric element, data.frame, matrix, vector, or Expression.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

BinaryOperator-class The BinaryOperator class.

#### Description

This base class represents expressions involving binary operators.

#### Usage

```
## S4 method for signature 'BinaryOperator'
name(x)

## S4 method for signature 'BinaryOperator'
to_numeric(object, values)

## S4 method for signature 'BinaryOperator'
sign_from_args(object)

## S4 method for signature 'BinaryOperator'
is_imag(object)

## S4 method for signature 'BinaryOperator'
is_complex(object)
```

### **Arguments**

x, object A BinaryOperator object.
values A list of arguments to the atom.

bmat 45

#### Methods (by generic)

- name (BinaryOperator): Returns the name of the BinaryOperator object.
- to\_numeric(BinaryOperator): Apply the binary operator to the values.
- sign\_from\_args(BinaryOperator): Default to rule for multiplication.
- is\_imag(BinaryOperator): Is the expression imaginary?
- is\_complex(BinaryOperator): Is the expression complex valued?

#### **Slots**

```
1h_exp The Expression on the left-hand side of the operator.
rh_exp The Expression on the right-hand side of the operator.
op_name A character string indicating the binary operation.
```

bmat

Block Matrix

# Description

Constructs a block matrix from a list of lists. Each internal list is stacked horizontally, and the internal lists are stacked vertically.

#### Usage

```
bmat(block_lists)
```

### **Arguments**

block\_lists

A list of lists containing Expression objects, matrices, or vectors, which represent the blocks of the block matrix.

### Value

An Expression representing the block matrix.

#### **Examples**

46 Canonical-class

CallbackParam-class The CallbackParam class.

# Description

This class represents a parameter whose value is obtained by evaluating a function.

#### Usage

```
CallbackParam(callback, dim = NULL, ...)
## S4 method for signature 'CallbackParam'
value(object)
```

### **Arguments**

callback A callback function that generates the parameter value.

dim The dimensions of the parameter.

... Additional attribute arguments. See Leaf for details.

object A CallbackParam object.

#### **Slots**

 ${\tt callback}\ A$  callback function that generates the parameter value.

dim The dimensions of the parameter.

# **Examples**

```
x <- Variable(2)
fun <- function() { value(x) }
y <- CallbackParam(fun, dim(x), nonneg = TRUE)
get_data(y)</pre>
```

Canonical-class

The Canonical class.

### **Description**

This virtual class represents a canonical expression.

Canonical-class 47

#### Usage

```
## S4 method for signature 'Canonical'
expr(object)
## S4 method for signature 'Canonical'
id(object)
## S4 method for signature 'Canonical'
canonical_form(object)
## S4 method for signature 'Canonical'
variables(object)
## S4 method for signature 'Canonical'
parameters(object)
## S4 method for signature 'Canonical'
constants(object)
## S4 method for signature 'Canonical'
atoms(object)
## S4 method for signature 'Canonical'
get_data(object)
```

# Arguments

object A Canonical object.

# Methods (by generic)

- expr(Canonical): The expression associated with the input.
- id(Canonical): The unique ID of the canonical expression.
- canonical\_form(Canonical): The graph implementation of the input.
- variables (Canonical): List of Variable objects in the expression.
- parameters(Canonical): List of Parameter objects in the expression.
- constants(Canonical): List of Constant objects in the expression.
- atoms(Canonical): List of Atom objects in the expression.
- get\_data(Canonical): Information needed to reconstruct the expression aside from its arguments.

48 Canonicalization-class

Canonicalization-class

The Canonicalization class.

### **Description**

This class represents a canonicalization reduction.

#### Usage

```
## S4 method for signature 'Canonicalization, Problem'
perform(object, problem)

## S4 method for signature 'Canonicalization, Solution, InverseData'
invert(object, solution, inverse_data)

## S4 method for signature 'Canonicalization'
canonicalize_tree(object, expr)

## S4 method for signature 'Canonicalization'
canonicalize_expr(object, expr, args)
```

#### **Arguments**

object A Canonicalization object.

problem A Problem object.

solution A Solution to a problem that generated the inverse data.

inverse\_data An InverseData object that contains the data encoding the original problem.

expr An Expression object.

args List of arguments to canonicalize the expression.

### Methods (by generic)

- perform(object = Canonicalization, problem = Problem): Recursively canonicalize the objective and every constraint.
- invert(object = Canonicalization, solution = Solution, inverse\_data = InverseData ): Performs the reduction on a problem and returns an equivalent problem.
- canonicalize\_tree(Canonicalization): Recursively canonicalize an Expression.
- canonicalize\_expr(Canonicalization): Canonicalize an expression, w.r.t. canonicalized arguments.

canonicalize 49

canonicalize

Canonicalize

## **Description**

Computes the graph implementation of a canonical expression.

# Usage

```
canonicalize(object)
canonical_form(object)
```

# Arguments

object

A Canonical object.

#### Value

A list of list(affine expression, list(constraints)).

CBC\_CONIC-class

An interface to the CBC solver

### **Description**

An interface to the CBC solver

```
CBC_CONIC()
## S4 method for signature 'CBC_CONIC'
mip_capable(solver)
## S4 method for signature 'CBC_CONIC'
status_map(solver, status)
## S4 method for signature 'CBC_CONIC'
status_map_mip(solver, status)
## S4 method for signature 'CBC_CONIC'
status_map_lp(solver, status)
## S4 method for signature 'CBC_CONIC'
name(x)
```

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```
## S4 method for signature 'CBC_CONIC'
import_solver(solver)
## S4 method for signature 'CBC_CONIC,Problem'
accepts(object, problem)
## S4 method for signature 'CBC_CONIC, Problem'
perform(object, problem)
## S4 method for signature 'CBC_CONIC, list, list'
invert(object, solution, inverse_data)
## S4 method for signature 'CBC_CONIC'
solve_via_data(
  object,
  data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
```

## **Arguments**

solver, object, x

A CBC\_CONIC object.

status A status code returned by the solver.

problem A Problem object.

solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations.
solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

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### Methods (by generic)

- mip\_capable(CBC\_CONIC): Can the solver handle mixed-integer programs?
- status\_map(CBC\_CONIC): Converts status returned by the CBC solver to its respective CVXPY status.
- status\_map\_mip(CBC\_CONIC): Converts status returned by the CBC solver to its respective CVXPY status for mixed integer problems.
- status\_map\_lp(CBC\_CONIC): Converts status returned by the CBC solver to its respective CVXPY status for linear problems.
- name(CBC\_CONIC): Returns the name of the solver
- import\_solver(CBC\_CONIC): Imports the solver
- accepts(object = CBC\_CONIC, problem = Problem): Can CBC\_CONIC solve the problem?
- perform(object = CBC\_CONIC, problem = Problem): Returns a new problem and data for inverting the new solution.
- invert(object = CBC\_CONIC, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(CBC\_CONIC): Solve a problem represented by data returned from apply.

cdiac

Global Monthly and Annual Temperature Anomalies (degrees C), 1850-2015 (Relative to the 1961-1990 Mean) (May 2016)

# Description

Global Monthly and Annual Temperature Anomalies (degrees C), 1850-2015 (Relative to the 1961-1990 Mean) (May 2016)

#### **Usage**

cdiac

### **Format**

A data frame with 166 rows and 14 variables:

year Year

jan Anomaly for month of January

feb Anomaly for month of February

mar Anomaly for month of March

apr Anomaly for month of April

may Anomaly for month of May

jun Anomaly for month of June

**jul** Anomaly for month of July

52 Chain-class

```
aug Anomaly for month of August
sep Anomaly for month of September
oct Anomaly for month of October
nov Anomaly for month of November
dec Anomaly for month of December
annual Annual anomaly for the year
```

#### Source

```
https://ess-dive.lbl.gov/
```

#### References

```
https://ess-dive.lbl.gov/
```

Chain-class

The Chain class.

### **Description**

This class represents a reduction that replaces symbolic parameters with their constraint values.

## Usage

```
## S4 method for signature 'Chain'
as.character(x)

## S4 method for signature 'Chain,Problem'
accepts(object, problem)

## S4 method for signature 'Chain,Problem'
perform(object, problem)

## S4 method for signature 'Chain,SolutionORList,list'
invert(object, solution, inverse_data)
```

#### **Arguments**

x, object A Chain object.

problem A Problem object to check.

solution A Solution or list.

inverse\_data A list that contains the data encoding the original problem.

CLARABEL-class 53

### Methods (by generic)

• accepts(object = Chain, problem = Problem): A problem is accepted if the sequence of reductions is valid. In particular, the i-th reduction must accept the output of the i-1th reduction, with the first reduction (self.reductions[0]) in the sequence taking as input the supplied problem.

- perform(object = Chain, problem = Problem): Applies the chain to a problem and returns an equivalent problem.
- invert(object = Chain, solution = SolutionORList, inverse\_data = list): Performs the reduction on a problem and returns an equivalent problem.

CLARABEL-class

An interface for the CLARABEL solver

# Description

An interface for the CLARABEL solver

```
CLARABEL()
## S4 method for signature 'CLARABEL'
mip_capable(solver)
## S4 method for signature 'CLARABEL'
status_map(solver, status)
## S4 method for signature 'CLARABEL'
name(x)
## S4 method for signature 'CLARABEL'
import_solver(solver)
## S4 method for signature 'CLARABEL'
reduction_format_constr(object, problem, constr, exp_cone_order)
## S4 method for signature 'CLARABEL, Problem'
perform(object, problem)
## S4 method for signature 'CLARABEL, list, list'
invert(object, solution, inverse_data)
## S4 method for signature 'CLARABEL'
solve_via_data(
  object,
  data,
```

54 CLARABEL-class

```
warm_start,
verbose,
feastol,
reltol,
abstol,
num_iter,
solver_opts,
solver_cache
)
```

#### **Arguments**

solver, object, x

A CLARABEL object.

status A status code returned by the solver.

problem A Problem object.

constr A Constraint to format.

exp\_cone\_order A list indicating how the exponential cone arguments are ordered.

solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance on the primal and dual residual.

reltol The relative tolerance on the duality gap.

abstol The absolute tolerance on the duality gap.

num\_iter The maximum number of iterations.

solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

### Methods (by generic)

- mip\_capable(CLARABEL): Can the solver handle mixed-integer programs?
- status\_map(CLARABEL): Converts status returned by CLARABEL solver to its respective CVXPY status.
- name(CLARABEL): Returns the name of the solver
- import\_solver(CLARABEL): Imports the solver
- reduction\_format\_constr(CLARABEL): Return a linear operator to multiply by PSD constraint coefficients.
- perform(object = CLARABEL, problem = Problem): Returns a new problem and data for inverting the new solution
- invert(object = CLARABEL, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(CLARABEL): Solve a problem represented by data returned from apply.

CLARABEL.dims\_to\_solver\_dict

Utility method for formatting a ConeDims instance into a dictionary that can be supplied to Clarabel

## **Description**

Utility method for formatting a ConeDims instance into a dictionary that can be supplied to Clarabel

#### Usage

```
CLARABEL.dims_to_solver_dict(cone_dims)
```

# Arguments

cone\_dims A ConeDims instance.

#### Value

The dimensions of the cones.

```
CLARABEL.extract_dual_value
```

Extracts the dual value for constraint starting at offset.

# Description

Special cases PSD constraints, as per the CLARABEL specification.

## Usage

```
CLARABEL.extract_dual_value(result_vec, offset, constraint)
```

### **Arguments**

result\_vec The vector to extract dual values from.

offset The starting point of the vector to extract from.

constraint A Constraint object.

#### Value

The dual values for the corresponding PSD constraints

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complex-atoms

Complex Numbers

### **Description**

Basic atoms that support complex arithmetic.

# Usage

```
## S4 method for signature 'Expression'
Re(z)
## S4 method for signature 'Expression'
Im(z)
## S4 method for signature 'Expression'
Conj(z)
```

# Arguments

z

An Expression object.

### Value

An Expression object that represents the real, imaginary, or complex conjugate.

complex-methods

Complex Properties

### **Description**

Determine if an expression is real, imaginary, or complex.

### Usage

```
is_real(object)
is_imag(object)
is_complex(object)
```

# Arguments

object

An Expression object.

#### Value

A logical value.

Complex2Real-class 57

Complex2Real-class

Lifts complex numbers to a real representation.

#### **Description**

This reduction takes in a complex problem and returns an equivalent real problem.

### Usage

```
## S4 method for signature 'Complex2Real,Problem'
accepts(object, problem)

## S4 method for signature 'Complex2Real,Problem'
perform(object, problem)

## S4 method for signature 'Complex2Real,Solution,InverseData'
invert(object, solution, inverse_data)
```

### **Arguments**

object A Complex2Real object.

problem A Problem object.

solution A Solution object to invert.

#### Methods (by generic)

- accepts(object = Complex2Real, problem = Problem): Checks whether or not the problem involves any complex numbers.
- perform(object = Complex2Real, problem = Problem): Converts a Complex problem into a Real one.
- invert(object = Complex2Real, solution = Solution, inverse\_data = InverseData): Returns a solution to the original problem given the inverse data.

Complex2Real.abs\_canon

Complex canonicalizer for the absolute value atom

### **Description**

Complex canonicalizer for the absolute value atom

```
Complex2Real.abs_canon(expr, real_args, imag_args, real2imag)
```

#### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of the absolute value atom of a complex expression, where the returned variables are its real and imaginary components parsed out.

Complex2Real.add

Helper function to sum arguments.

### **Description**

Helper function to sum arguments.

#### Usage

```
Complex2Real.add(lh_arg, rh_arg, neg = FALSE)
```

# Arguments

1h\_argThe arguments for the left-hand siderh\_argThe arguments for the right-hand sidenegWhether to negate the right hand side

Complex2Real.at\_least\_2D

Upcast 0D and 1D to 2D.

## **Description**

Upcast 0D and 1D to 2D.

#### Usage

```
Complex2Real.at_least_2D(expr)
```

### **Arguments**

expr An Expression object

### Value

An expression of dimension at least 2.

Complex2Real.binary\_canon

Complex canonicalizer for the binary atom

# Description

Complex canonicalizer for the binary atom

### Usage

```
Complex2Real.binary_canon(expr, real_args, imag_args, real2imag)
```

# Arguments

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

## Value

A canonicalization of a binary atom, where the returned variables are the real component and the imaginary component.

```
Complex2Real.canonicalize_expr
```

Canonicalizes a Complex Expression

### **Description**

Canonicalizes a Complex Expression

```
Complex2Real.canonicalize_expr(expr, real_args, imag_args, real2imag, leaf_map)
```

### **Arguments**

expr An Expression object.

real\_args A list of Constraint objects for the real part of the expression.

imag\_args A list of Constraint objects for the imaginary part of the expression.

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

leaf\_map A map that consists of a tree representation of the overall expression

#### Value

A list of the parsed out real and imaginary components of the expression at hand.

Complex2Real.canonicalize\_tree

Recursively Canonicalizes a Complex Expression.

#### **Description**

Recursively Canonicalizes a Complex Expression.

## Usage

Complex2Real.canonicalize\_tree(expr, real2imag, leaf\_map)

#### **Arguments**

expr An Expression object.

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

leaf\_map A map that consists of a tree representation of the expression.

### Value

A list of the parsed out real and imaginary components of the expression that was constructed by performing the canonicalization of each leaf in the tree.

Complex2Real.conj\_canon

Complex canonicalizer for the conjugate atom

## **Description**

Complex canonicalizer for the conjugate atom

### Usage

```
Complex2Real.conj_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a conjugate atom, where the returned variables are the real components and negative of the imaginary component.

```
Complex2Real.constant_canon
```

Complex canonicalizer for the constant atom

## **Description**

Complex canonicalizer for the constant atom

#### Usage

```
Complex2Real.constant_canon(expr, real_args, imag_args, real2imag)
```

# **Arguments**

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its imaginary part.

### Value

A canonicalization of a constant atom, where the returned variables are the real component and the imaginary component in the Constant atom.

Complex2Real.hermitian\_canon

Complex canonicalizer for the hermitian atom

### **Description**

Complex canonicalizer for the hermitian atom

### Usage

```
Complex2Real.hermitian_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a hermitian matrix atom, where the returned variables are the real component and the imaginary component.

Complex2Real.imag\_canon

Complex canonicalizer for the imaginary atom

## **Description**

Complex canonicalizer for the imaginary atom

```
Complex2Real.imag_canon(expr, real_args, imag_args, real2imag)
```

Complex2Real.join 63

# Arguments

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its imaginary part.

# Value

A canonicalization of an imaginary atom, where the returned variables are the imaginary component and NULL for the real component.

Complex2Real.join Helper function to combine arguments.
---

# Description

Helper function to combine arguments.

# Usage

```
Complex2Real.join(expr, lh_arg, rh_arg)
```

# Arguments

expr

lh_arg	The arguments for the left-hand side
rh_arg	The arguments for the right-hand side

An Expression object

### Value

A joined expression of both left and right expressions

Complex2Real.lambda\_sum\_largest\_canon

Complex canonicalizer for the largest sum atom

### **Description**

Complex canonicalizer for the largest sum atom

#### Usage

```
Complex2Real.lambda_sum_largest_canon(expr, real_args, imag_args, real2imag)
```

#### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of the largest sum atom, where the returned variables are the real component and the imaginary component.

Complex2Real.matrix\_frac\_canon

Complex canonicalizer for the matrix fraction atom

## Description

Complex canonicalizer for the matrix fraction atom

#### Usage

```
Complex2Real.matrix_frac_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression
imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

### Value

A canonicalization of a matrix atom, where the returned variables are converted to real variables.

```
Complex2Real.nonpos_canon
```

Complex canonicalizer for the non-positive atom

# Description

Complex canonicalizer for the non-positive atom

### Usage

```
Complex2Real.nonpos_canon(expr, real_args, imag_args, real2imag)
```

# Arguments

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its

#### imaginary part.

### Value

A canonicalization of a non positive atom, where the returned variables are the real component and the imaginary component.

```
Complex2Real.norm_nuc_canon
```

Complex canonicalizer for the nuclear norm atom

# Description

Complex canonicalizer for the nuclear norm atom

```
Complex2Real.norm_nuc_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a nuclear norm matrix atom, where the returned variables are the real component and the imaginary component.

Complex2Real.param\_canon

Complex canonicalizer for the parameter matrix atom

### **Description**

Complex canonicalizer for the parameter matrix atom

### Usage

```
Complex2Real.param_canon(expr, real_args, imag_args, real2imag)
```

## **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a parameter matrix atom, where the returned variables are the real component and the imaginary component.

Complex2Real.pnorm\_canon

Complex canonicalizer for the p norm atom

### **Description**

Complex canonicalizer for the p norm atom

### Usage

```
Complex2Real.pnorm_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a pnorm atom, where the returned variables are the real component and the NULL imaginary component.

Complex2Real.psd\_canon

Complex canonicalizer for the positive semidefinite atom

## **Description**

Complex canonicalizer for the positive semidefinite atom

imaginary part.

#### Usage

```
Complex2Real.psd_canon(expr, real_args, imag_args, real2imag)
```

# Arguments

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its

#### Value

A canonicalization of a positive semidefinite atom, where the returned variables are the real component and the NULL imaginary component.

Complex2Real.quad\_canon

Complex canonicalizer for the quadratic atom

### **Description**

Complex canonicalizer for the quadratic atom

#### Usage

```
Complex2Real.quad_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a quadratic atom, where the returned variables are the real component and the imaginary component as NULL.

Complex2Real.quad\_over\_lin\_canon

Complex canonicalizer for the quadratic over linear term atom

## **Description**

Complex canonicalizer for the quadratic over linear term atom

```
Complex2Real.quad_over_lin_canon(expr, real_args, imag_args, real2imag)
```

## **Arguments**

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its imaginary part.

#### Value

A canonicalization of a quadratic over a linear term atom, where the returned variables are the real component and the imaginary component.

```
Complex2Real.real_canon
```

Complex canonicalizer for the real atom

# Description

Complex canonicalizer for the real atom

# Usage

```
Complex2Real.real_canon(expr, real_args, imag_args, real2imag)
```

# Arguments

expr	An Expression object
real_args	A list of Constraint objects for the real part of the expression
imag_args	A list of Constraint objects for the imaginary part of the expression
real2imag	A list mapping the ID of the real part of a complex expression to the ID of its imaginary part.

### Value

A canonicalization of a real atom, where the returned variables are the real component and NULL for the imaginary component.

Complex2Real.separable\_canon

Complex canonicalizer for the separable atom

### **Description**

Complex canonicalizer for the separable atom

### Usage

```
Complex2Real.separable_canon(expr, real_args, imag_args, real2imag)
```

#### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a separable atom, where the returned variables are its real and imaginary components parsed out.

Complex2Real.soc\_canon

Complex canonicalizer for the SOC atom

## Description

Complex canonicalizer for the SOC atom

#### Usage

```
Complex2Real.soc_canon(expr, real_args, imag_args, real2imag)
```

# **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression
imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

### Value

A canonicalization of a SOC atom, where the returned variables are the real component and the NULL imaginary component.

Complex2Real.variable\_canon

Complex canonicalizer for the variable atom

### **Description**

Complex canonicalizer for the variable atom

#### Usage

```
Complex2Real.variable_canon(expr, real_args, imag_args, real2imag)
```

### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression

imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a variable atom, where the returned variables are the real component and the NULL imaginary component.

Complex2Real.zero\_canon

Complex canonicalizer for the zero atom

## **Description**

Complex canonicalizer for the zero atom

```
Complex2Real.zero_canon(expr, real_args, imag_args, real2imag)
```

72 ConeDims-class

#### **Arguments**

expr An Expression object

real\_args A list of Constraint objects for the real part of the expression
imag\_args A list of Constraint objects for the imaginary part of the expression

real2imag A list mapping the ID of the real part of a complex expression to the ID of its

imaginary part.

#### Value

A canonicalization of a zero atom, where the returned variables are the real component and the imaginary component.

cone-methods

Second-Order Cone Methods

# Description

The number of elementwise cones or a list of the sizes of the elementwise cones.

## Usage

```
num_cones(object)
cone_sizes(object)
```

#### **Arguments**

object An SOCAxis object.

#### Value

The number of cones, or the size of a cone.

ConeDims-class

Summary of cone dimensions present in constraints.

### **Description**

Constraints must be formatted as dictionary that maps from constraint type to a list of constraints of that type.

## **Details**

Attributes ————— zero: int The dimension of the zero cone. nonpos: int The dimension of the non-positive cone. exp: int The dimension of the exponential cone. soc: list of int A list of the second-order cone dimensions. psd: list of int A list of the positive semidefinite cone dimensions, where the dimension of the PSD cone of k by k matrices is k.

ConeMatrixStuffing-class

Construct Matrices for Linear Cone Problems

### **Description**

Linear cone problems are assumed to have a linear objective and cone constraints, which may have zero or more arguments, all of which must be affine.

## Usage

```
## S4 method for signature 'ConeMatrixStuffing,Problem'
accepts(object, problem)

## S4 method for signature 'ConeMatrixStuffing,Problem,CoeffExtractor'
stuffed_objective(object, problem, extractor)
```

### Arguments

object A ConeMatrixStuffing object.

problem A Problem object.

extractor Used to extract the affine coefficients of the objective.

### **Details**

```
minimize c^Tx subject to cone_constr1(A_1*x + b_1, ...) ... cone_constrK(A_K*x + b_K, ...)
```

### Methods (by generic)

- accepts(object = ConeMatrixStuffing, problem = Problem): Is the solver accepted?
- stuffed\_objective( object = ConeMatrixStuffing, problem = Problem, extractor = CoeffExtractor ): Returns a list of the stuffed matrices

ConicSolver-class The ConicSolver class.

#### **Description**

Conic solver class with reduction semantics.

#### Usage

```
## S4 method for signature 'ConicSolver,Problem'
accepts(object, problem)

## S4 method for signature 'ConicSolver'
reduction_format_constr(object, problem, constr, exp_cone_order)

## S4 method for signature 'ConicSolver'
group_coeff_offset(object, problem, constraints, exp_cone_order)

## S4 method for signature 'ConicSolver,Solution,InverseData'
invert(object, solution, inverse_data)
```

#### **Arguments**

object A ConicSolver object.

problem A Problem object.

constr A Constraint to format.

exp\_cone\_order A list indicating how the exponential cone arguments are ordered.

constraints A list of Constraint objects.
solution A Solution object to invert.

#### Methods (by generic)

- accepts(object = ConicSolver, problem = Problem): Can the problem be solved with a conic solver?
- reduction\_format\_constr(ConicSolver): Return a list representing a cone program whose problem data tensors will yield the coefficient "A" and offset "b" for the respective constraints: Linear Equations: Ax = b, Linear inequalities:  $Ax \le b$ , Second order cone:  $Ax \le_{SOC} b$ , Exponential cone:  $Ax \le_{EXP} b$ , Semidefinite cone:  $Ax \le_{SOP} b$ .
- group\_coeff\_offset(ConicSolver): Combine the constraints into a single matrix, offset.
- invert(object = ConicSolver, solution = Solution, inverse\_data = InverseData): Returns the solution to the original problem given the inverse\_data.

ConicSolver.get\_coeff\_offset

Return the coefficient and offset in Ax + b.

## **Description**

Return the coefficient and offset in Ax + b.

### Usage

```
ConicSolver.get_coeff_offset(expr)
```

# Arguments

expr

An Expression object.

### Value

The coefficient and offset in Ax + b.

ConicSolver.get\_spacing\_matrix

Returns a sparse matrix that spaces out an expression.

# Description

Returns a sparse matrix that spaces out an expression.

### Usage

```
ConicSolver.get_spacing_matrix(dim, spacing, offset)
```

# Arguments

dim A vector outlining the dimensions of the matrix.

spacing An int of the number of rows between the start of each non-zero block.

offset An int of the number of zeros at the beginning of the matrix.

#### Value

A sparse matrix that spaces out an expression

76 Conjugate-class

Conjugate-class The Conjugate class.

#### **Description**

This class represents the complex conjugate of an expression.

### Usage

```
Conjugate(expr)
## S4 method for signature 'Conjugate'
to_numeric(object, values)
## S4 method for signature 'Conjugate'
dim_from_args(object)
## S4 method for signature 'Conjugate'
is_incr(object, idx)
## S4 method for signature 'Conjugate'
is_decr(object, idx)
## S4 method for signature 'Conjugate'
is_symmetric(object)
## S4 method for signature 'Conjugate'
is_hermitian(object)
```

## Arguments

expr An Expression or R numeric data.

object A Conjugate object.

values A list of arguments to the atom.

idx An index into the atom.

# Methods (by generic)

- to\_numeric(Conjugate): Elementwise complex conjugate of the constant.
- dim\_from\_args(Conjugate): The (row, col) dimensions of the expression.
- is\_incr(Conjugate): Is the composition weakly increasing in argument idx?
- is\_decr(Conjugate): Is the composition weakly decreasing in argument idx?
- is\_symmetric(Conjugate): Is the expression symmetric?
- is\_hermitian(Conjugate): Is the expression hermitian?

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# Slots

expr An Expression or R numeric data.

Constant-class

The Constant class.

# Description

This class represents a constant.

Coerce an R object or expression into the Constant class.

# Usage

```
Constant(value)
## S4 method for signature 'Constant'
show(object)
## S4 method for signature 'Constant'
name(x)
## S4 method for signature 'Constant'
constants(object)
## S4 method for signature 'Constant'
value(object)
## S4 method for signature 'Constant'
is_pos(object)
## S4 method for signature 'Constant'
grad(object)
## S4 method for signature 'Constant'
dim(x)
## S4 method for signature 'Constant'
canonicalize(object)
## S4 method for signature 'Constant'
is_nonneg(object)
## S4 method for signature 'Constant'
is_nonpos(object)
## S4 method for signature 'Constant'
```

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```
is_imag(object)
## S4 method for signature 'Constant'
is_complex(object)
## S4 method for signature 'Constant'
is_symmetric(object)
## S4 method for signature 'Constant'
is_hermitian(object)
## S4 method for signature 'Constant'
is_psd(object)
## S4 method for signature 'Constant'
is_nsd(object)
## S4 method for signature 'Constant'
is_nsd(object)
```

#### **Arguments**

value A numeric element, vector, matrix, or data.frame. Vectors are automatically cast

into a matrix column.

x, object A Constant object.

expr An Expression, numeric element, vector, matrix, or data.frame.

#### Value

A Constant representing the input as a constant.

### Methods (by generic)

- name(Constant): The name of the constant.
- constants(Constant): Returns itself as a constant.
- value(Constant): The value of the constant.
- is\_pos(Constant): A logical value indicating whether all elements of the constant are positive.
- grad(Constant): An empty list since the gradient of a constant is zero.
- dim(Constant): The c(row, col) dimensions of the constant.
- canonicalize(Constant): The canonical form of the constant.
- is\_nonneg(Constant): A logical value indicating whether all elements of the constant are non-negative.
- is\_nonpos(Constant): A logical value indicating whether all elements of the constant are non-positive.
- is\_imag(Constant): A logical value indicating whether the constant is imaginary.
- is\_complex(Constant): A logical value indicating whether the constant is complex-valued.

ConstantSolver-class 79

- is\_symmetric(Constant): A logical value indicating whether the constant is symmetric.
- is\_hermitian(Constant): A logical value indicating whether the constant is a Hermitian matrix.
- is\_psd(Constant): A logical value indicating whether the constant is a positive semidefinite matrix.
- is\_nsd(Constant): A logical value indicating whether the constant is a negative semidefinite matrix.

#### **Slots**

value A numeric element, vector, matrix, or data.frame. Vectors are automatically cast into a matrix column.

sparse (Internal) A logical value indicating whether the value is a sparse matrix.

is\_pos (Internal) A logical value indicating whether all elements are non-negative.

is\_neg (Internal) A logical value indicating whether all elements are non-positive.

#### **Examples**

```
x <- Constant(5)
y <- Constant(diag(3))
get_data(y)
value(y)
is_nonneg(y)
size(y)
as.Constant(y)</pre>
```

ConstantSolver-class The ConstantSolver class.

#### **Description**

The ConstantSolver class.

#### **Usage**

```
## $4 method for signature 'ConstantSolver'
mip_capable(solver)

## $4 method for signature 'ConstantSolver,Problem'
accepts(object, problem)

## $4 method for signature 'ConstantSolver,Problem'
perform(object, problem)

## $4 method for signature 'ConstantSolver,Solution,list'
invert(object, solution, inverse_data)
```

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```
## S4 method for signature 'ConstantSolver'
name(x)
## S4 method for signature 'ConstantSolver'
import_solver(solver)
## S4 method for signature 'ConstantSolver'
is_installed(solver)
## S4 method for signature 'ConstantSolver'
solve_via_data(
 object,
 data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
## S4 method for signature 'ConstantSolver, ANY'
reduction_solve(object, problem, warm_start, verbose, solver_opts)
```

## Arguments

solver, object, x

A ConstantSolver object.

problem A Problem object.

solution A Solution object to invert.

inverse\_data A list containing data necessary for the inversion.

data Data for the solver.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations.

solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

Constraint-class 81

#### Methods (by generic)

- mip\_capable(ConstantSolver): Can the solver handle mixed-integer programs?
- accepts(object = ConstantSolver, problem = Problem): Is the solver capable of solving the problem?
- perform(object = ConstantSolver, problem = Problem): Returns a list of the Constant-Solver, Problem, and an empty list.
- invert(object = ConstantSolver, solution = Solution, inverse\_data = list): Returns the solution.
- name(ConstantSolver): Returns the name of the solver.
- import\_solver(ConstantSolver): Imports the solver.
- is\_installed(ConstantSolver): Is the solver installed?
- solve\_via\_data(ConstantSolver): Solve a problem represented by data returned from apply.
- reduction\_solve(object = ConstantSolver, problem = ANY): Solve the problem and return a Solution object.

Constraint-class

The Constraint class.

### Description

This virtual class represents a mathematical constraint.

#### Usage

```
## S4 method for signature 'Constraint'
as.character(x)

## S4 method for signature 'Constraint'
dim(x)

## S4 method for signature 'Constraint'
size(object)

## S4 method for signature 'Constraint'
is_real(object)

## S4 method for signature 'Constraint'
is_imag(object)

## S4 method for signature 'Constraint'
is_complex(object)

## S4 method for signature 'Constraint'
is_complex(object)
```

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```
is_dcp(object)
## S4 method for signature 'Constraint'
is_dgp(object)
## S4 method for signature 'Constraint'
residual(object)
## S4 method for signature 'Constraint'
violation(object)
## S4 method for signature 'Constraint'
constr_value(object, tolerance = 1e-08)
## S4 method for signature 'Constraint'
get_data(object)
## S4 method for signature 'Constraint'
dual_value(object)
## S4 replacement method for signature 'Constraint'
dual_value(object) <- value</pre>
## S4 method for signature 'ZeroConstraint'
size(object)
```

## Arguments

x, object A Constraint object.

tolerance The tolerance for checking if the constraint is violated.

value A numeric scalar, vector, or matrix.

### **Methods (by generic)**

- dim(Constraint): The dimensions of the constrained expression.
- size(Constraint): The size of the constrained expression.
- is\_real(Constraint): Is the constraint real?
- is\_imag(Constraint): Is the constraint imaginary?
- is\_complex(Constraint): Is the constraint complex?
- is\_dcp(Constraint): Is the constraint DCP?
- is\_dgp(Constraint): Is the constraint DGP?
- residual (Constraint): The residual of a constraint
- violation(Constraint): The violation of a constraint.
- constr\_value(Constraint): The value of a constraint.
- get\_data(Constraint): Information needed to reconstruct the object aside from the args.

- dual\_value(Constraint): The dual values of a constraint.
- dual\_value(Constraint) <- value: Replaces the dual values of a constraint..
- size(ZeroConstraint): The size of the constrained expression.

```
construct_intermediate_chain,Problem,list-method
```

Builds a chain that rewrites a problem into an intermediate representation suitable for numeric reductions.

### **Description**

Builds a chain that rewrites a problem into an intermediate representation suitable for numeric reductions.

### Usage

```
## S4 method for signature 'Problem,list'
construct_intermediate_chain(problem, candidates, gp = FALSE)
```

#### Arguments

problem The problem for which to build a chain.

candidates A list of candidate solvers.

gp A logical value indicating whether the problem is a geometric program.

#### Value

A Chain object that can be used to convert the problem to an intermediate form.

```
construct_solving_chain
```

Build a reduction chain from a problem to an installed solver.

## **Description**

Build a reduction chain from a problem to an installed solver.

#### Usage

```
construct_solving_chain(problem, candidates)
```

### Arguments

problem The problem for which to build a chain.

candidates A list of candidate solvers.

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### Value

A SolvingChain that can be used to solve the problem.

constr\_value

Is Constraint Violated?

### **Description**

Checks whether the constraint violation is less than a tolerance.

### Usage

```
constr_value(object, tolerance = 1e-08)
```

# Arguments

object

A Constraint object.

tolerance

A numeric scalar representing the absolute tolerance to impose on the violation.

#### Value

A logical value indicating whether the violation is less than the tolerance. Raises an error if the residual is NA.

conv

Discrete Convolution

# Description

The 1-D discrete convolution of two vectors.

### Usage

```
conv(lh_exp, rh_exp)
```

# Arguments

1h\_exp An Expression or vector representing the left-hand value.rh\_exp An Expression or vector representing the right-hand value.

#### Value

An Expression representing the convolution of the input.

Conv-class 85

#### **Examples**

```
set.seed(129)
x <- Variable(5)
h <- matrix(stats::rnorm(2), nrow = 2, ncol = 1)
prob <- Problem(Minimize(sum(conv(h, x))))
result <- solve(prob)
result$value
result$getValue(x)</pre>
```

Conv-class

The Conv class.

## **Description**

This class represents the 1-D discrete convolution of two vectors.

### Usage

```
Conv(lh_exp, rh_exp)
## S4 method for signature 'Conv'
to_numeric(object, values)
## S4 method for signature 'Conv'
validate_args(object)
## S4 method for signature 'Conv'
dim_from_args(object)
## S4 method for signature 'Conv'
sign_from_args(object)
## S4 method for signature 'Conv'
is_incr(object, idx)
## S4 method for signature 'Conv'
is_decr(object, idx)
## S4 method for signature 'Conv'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

### **Arguments**

lh_exp	An Expression or R numeric data representing the left-hand vector.
rh_exp	An Expression or R numeric data representing the right-hand vector.
object	A Conv object.
values	A list of arguments to the atom.

CPLEX\_CONIC-class

idx An index into the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### Methods (by generic)

• to\_numeric(Conv): The convolution of the two values.

• validate\_args(Conv): Check both arguments are vectors and the first is a constant.

• dim\_from\_args(Conv): The dimensions of the atom.

• sign\_from\_args(Conv): The sign of the atom.

• is\_incr(Conv): Is the left-hand expression positive?

• is\_decr(Conv): Is the left-hand expression negative?

• graph\_implementation(Conv): The graph implementation of the atom.

#### Slots

1h\_exp An Expression or R numeric data representing the left-hand vector.

rh\_exp An Expression or R numeric data representing the right-hand vector.

CPLEX\_CONIC-class

An interface for the CPLEX solver

### **Description**

An interface for the CPLEX solver

### Usage

```
CPLEX_CONIC()

## S4 method for signature 'CPLEX_CONIC'
mip_capable(solver)

## S4 method for signature 'CPLEX_CONIC'
name(x)

## S4 method for signature 'CPLEX_CONIC'
import_solver(solver)

## S4 method for signature 'CPLEX_CONIC'
import_solver(solver)
```

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```
## S4 method for signature 'CPLEX_CONIC'
status_map(solver, status)
## S4 method for signature 'CPLEX_CONIC,Problem'
perform(object, problem)
## S4 method for signature 'CPLEX_CONIC, list, list'
invert(object, solution, inverse_data)
## S4 method for signature 'CPLEX_CONIC'
solve_via_data(
 object,
  data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
```

## Arguments

solver, object, x

A CPLEX\_CONIC object.

problem A Problem object.

status A status code returned by the solver. solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance on the primal and dual residual.

reltol The relative tolerance on the duality gap.
abstol The absolute tolerance on the duality gap.
num\_iter The maximum number of iterations.

solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

#### Methods (by generic)

• mip\_capable(CPLEX\_CONIC): Can the solver handle mixed-integer programs?

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- name(CPLEX\_CONIC): Returns the name of the solver.
- import\_solver(CPLEX\_CONIC): Imports the solver.
- accepts(object = CPLEX\_CONIC, problem = Problem): Can CPLEX solve the problem?
- status\_map(CPLEX\_CONIC): Converts status returned by the CPLEX solver to its respective CVXPY status.
- perform(object = CPLEX\_CONIC, problem = Problem): Returns a new problem and data for inverting the new solution.
- invert(object = CPLEX\_CONIC, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(CPLEX\_CONIC): Solve a problem represented by data returned from apply.

CPLEX\_QP-class

An interface for the CPLEX solver.

## **Description**

An interface for the CPLEX solver.

### Usage

```
CPLEX_QP()
## S4 method for signature 'CPLEX_QP'
mip_capable(solver)
## S4 method for signature 'CPLEX_QP'
status_map(solver, status)
## S4 method for signature 'CPLEX_QP'
name(x)
## S4 method for signature 'CPLEX_QP'
import_solver(solver)
## S4 method for signature 'CPLEX_QP,list,InverseData'
invert(object, solution, inverse_data)
## S4 method for signature 'CPLEX_QP'
solve_via_data(
  object,
  data,
  warm_start,
  verbose,
  feastol,
  reltol,
```

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```
abstol,
num_iter,
solver_opts,
solver_cache
```

#### **Arguments**

status A status code returned by the solver.

x, object, solver

A CPLEX\_QP object.

solution The raw solution returned by the solver.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance on the primal and dual residual.

reltol The relative tolerance on the duality gap.

abstol The absolute tolerance on the duality gap.

num\_iter The maximum number of iterations.

solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

### Methods (by generic)

- mip\_capable(CPLEX\_QP): Can the solver handle mixed-integer programs?
- status\_map(CPLEX\_QP): Converts status returned by the CPLEX solver to its respective CVXPY status.
- name(CPLEX\_QP): Returns the name of the solver.
- import\_solver(CPLEX\_QP): Imports the solver.
- invert(object = CPLEX\_QP, solution = list, inverse\_data = InverseData): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(CPLEX\_QP): Solve a problem represented by data returned from apply.

90 CumMax-class

CumMax-class

The CumMax class.

## Description

This class represents the cumulative maximum of an expression.

### Usage

```
CumMax(expr, axis = 2)
## S4 method for signature 'CumMax'
to_numeric(object, values)
## S4 method for signature 'CumMax'
.grad(object, values)
## S4 method for signature 'CumMax'
.column_grad(object, value)
## S4 method for signature 'CumMax'
dim_from_args(object)
## S4 method for signature 'CumMax'
sign_from_args(object)
## S4 method for signature 'CumMax'
get_data(object)
## S4 method for signature 'CumMax'
is_atom_convex(object)
## S4 method for signature 'CumMax'
is_atom_concave(object)
## S4 method for signature 'CumMax'
is_incr(object, idx)
## S4 method for signature 'CumMax'
is_decr(object, idx)
```

#### **Arguments**

expr An Expression.

axis A numeric vector indicating the axes along which to apply the function. For a

2D matrix, 1 indicates rows, 2 indicates columns, and c(1,2) indicates rows

and columns.

cummax\_axis 91

object A CumMax object.

values A list of numeric values for the arguments

value A numeric value.

idx An index into the atom.

### Methods (by generic)

- to\_numeric(CumMax): The cumulative maximum along the axis.
- .grad(CumMax): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(CumMax): Gives the (sub/super)gradient of the atom w.r.t. each column variable
- dim\_from\_args(CumMax): The dimensions of the atom determined from its arguments.
- sign\_from\_args(CumMax): The (is positive, is negative) sign of the atom.
- get\_data(CumMax): Returns the axis along which the cumulative max is taken.
- is\_atom\_convex(CumMax): Is the atom convex?
- is\_atom\_concave(CumMax): Is the atom concave?
- is\_incr(CumMax): Is the atom weakly increasing in the index?
- is\_decr(CumMax): Is the atom weakly decreasing in the index?

#### **Slots**

```
expr An Expression.
```

axis A numeric vector indicating the axes along which to apply the function. For a 2D matrix, 1 indicates rows, 2 indicates columns, and c(1,2) indicates rows and columns.

cummax\_axis

Cumulative Maximum

## **Description**

The cumulative maximum,  $\max_{i=1,...,k} x_i$  for k=1,...,n. When calling cummax, matrices are automatically flattened into column-major order before the max is taken.

### Usage

```
cummax_axis(expr, axis = 2)
## S4 method for signature 'Expression'
cummax(x)
```

#### **Arguments**

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

and 2 indicates columns. The default is 2.

x, expr An Expression, vector, or matrix.

92 CumSum-class

#### **Examples**

```
val <- cbind(c(1,2), c(3,4))
value(cummax(Constant(val)))
value(cummax_axis(Constant(val)))

x <- Variable(2,2)
prob <- Problem(Minimize(cummax(x)[4]), list(x == val))
result <- solve(prob)
result$value
result$getValue(cummax(x))</pre>
```

CumSum-class

The CumSum class.

## Description

This class represents the cumulative sum.

#### Usage

```
CumSum(expr, axis = 2)

## S4 method for signature 'CumSum'
to_numeric(object, values)

## S4 method for signature 'CumSum'
dim_from_args(object)

## S4 method for signature 'CumSum'
get_data(object)

## S4 method for signature 'CumSum'
.grad(object, values)

## S4 method for signature 'CumSum'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

expr	An Expression to be summed.
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, and 2 indicates columns. The default is $2$ .
object	A CumSum object.
values	A list of numeric values for the arguments
arg_objs	A list of linear expressions for each argument.
dim	A vector representing the dimensions of the resulting expression.
data	A list of additional data required by the atom.

cumsum\_axis 93

### Methods (by generic)

- to\_numeric(CumSum): The cumulative sum of the values along the specified axis.
- dim\_from\_args(CumSum): The dimensions of the atom.
- get\_data(CumSum): Returns the axis along which the cumulative sum is taken.
- .grad(CumSum): Gives the (sub/super)gradient of the atom w.r.t. each variable
- graph\_implementation(CumSum): The graph implementation of the atom.

#### Slots

```
expr An Expression to be summed.
```

axis (Optional) The dimension across which to apply the function: 1 indicates rows, and 2 indicates columns. The default is 2.

cumsum\_axis

Cumulative Sum

# Description

The cumulative sum,  $\sum_{i=1}^{k} x_i$  for k = 1, ..., n. When calling cumsum, matrices are automatically flattened into column-major order before the sum is taken.

#### Usage

```
cumsum_axis(expr, axis = 2)
## S4 method for signature 'Expression'
cumsum(x)
```

## **Arguments**

axis (Optional) The dimension across which to apply the function: 1 indicates rows, and 2 indicates columns. The default is 2.

x, expr An Expression, vector, or matrix.

#### **Examples**

```
val <- cbind(c(1,2), c(3,4))
value(cumsum(Constant(val)))
value(cumsum_axis(Constant(val)))

x <- Variable(2,2)
prob <- Problem(Minimize(cumsum(x)[4]), list(x == val))
result <- solve(prob)
result$value
result$getValue(cumsum(x))</pre>
```

94 curvature-atom

curvature

Curvature of Expression

### **Description**

The curvature of an expression.

The curvature of an expression.

# Usage

```
curvature(object)
## S4 method for signature 'Expression'
curvature(object)
```

## **Arguments**

object

An Expression object.

# Value

A string indicating the curvature of the expression, either "CONSTANT", "AFFINE", "CONVEX, "CONCAVE", or "UNKNOWN".

A string indicating the curvature of the expression, either "CONSTANT", "AFFINE", "CONVEX", "CONCAVE", or "UNKNOWN".

## **Examples**

```
x <- Variable()
c <- Constant(5)

curvature(c)
curvature(x)
curvature(x^2)
curvature(sqrt(x))
curvature(log(x^3) + sqrt(x))</pre>
```

curvature-atom

Curvature of an Atom

## Description

Determine if an atom is convex, concave, or affine.

curvature-atom 95

### Usage

```
is_atom_convex(object)
is_atom_concave(object)
is_atom_affine(object)

## S4 method for signature 'Atom'
is_atom_convex(object)

## S4 method for signature 'Atom'
is_atom_concave(object)

## S4 method for signature 'Atom'
is_atom_affine(object)

## S4 method for signature 'Atom'
is_atom_log_log_convex(object)

## S4 method for signature 'Atom'
is_atom_log_log_concave(object)

## S4 method for signature 'Atom'
is_atom_log_log_affine(object)
```

### **Arguments**

object A Atom object.

### Value

A logical value.

## **Examples**

```
x <- Variable()
is_atom_convex(x^2)
is_atom_convex(sqrt(x))
is_atom_convex(log(x))
is_atom_concave(-abs(x))
is_atom_concave(x^2)
is_atom_concave(sqrt(x))
is_atom_affine(2*x)
is_atom_affine(x^2)</pre>
```

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curvature-comp

Curvature of Composition

# Description

Determine whether a composition is non-decreasing or non-increasing in an index.

# Usage

```
is_incr(object, idx)
is_decr(object, idx)
## S4 method for signature 'Atom'
is_incr(object, idx)
## S4 method for signature 'Atom'
is_decr(object, idx)
```

# Arguments

object A Atom object.

idx An index into the atom.

### Value

A logical value.

### **Examples**

```
x <- Variable()
is_incr(log(x), 1)
is_incr(x^2, 1)
is_decr(min(x), 1)
is_decr(abs(x), 1)</pre>
```

curvature-methods

Curvature Properties

## **Description**

Determine if an expression is constant, affine, convex, concave, quadratic, piecewise linear (pwl), or quadratic/piecewise affine (qpwa).

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### Usage

```
is_constant(object)
is_affine(object)
is_convex(object)
is_concave(object)
is_quadratic(object)
is_pwl(object)
is_qpwa(object)
```

# Arguments

object An Expression object.

#### Value

A logical value.

### **Examples**

```
x <- Variable()</pre>
c <- Constant(5)</pre>
is_constant(c)
is_constant(x)
is_affine(c)
is_affine(x)
is_affine(x^2)
is_convex(c)
is_convex(x)
is_convex(x^2)
is_convex(sqrt(x))
is_concave(c)
is_concave(x)
is_concave(x^2)
is_concave(sqrt(x))
is_quadratic(x^2)
is_quadratic(sqrt(x))
is_pwl(c)
is_pwl(x)
is_pwl(x^2)
```

98 CVXOPT-class

CvxAttr2Constr-class The CvxAttr2Constr class.

### **Description**

This class represents a reduction that expands convex variable attributes into constraints.

#### Usage

```
## S4 method for signature 'CvxAttr2Constr,Problem'
perform(object, problem)
## S4 method for signature 'CvxAttr2Constr,Solution,list'
invert(object, solution, inverse_data)
```

#### **Arguments**

object A CvxAttr2Constr object.

problem A Problem object.

solution A Solution to a problem that generated the inverse data. inverse\_data The inverse data returned by an invocation to apply.

### Methods (by generic)

- perform(object = CvxAttr2Constr, problem = Problem): Expand convex variable attributes to constraints.
- invert(object = CvxAttr2Constr, solution = Solution, inverse\_data = list): Performs the reduction on a problem and returns an equivalent problem.

CVXOPT-class

An interface for the CVXOPT solver.

# Description

An interface for the CVXOPT solver.

# Usage

```
## S4 method for signature 'CVXOPT'
mip_capable(solver)
## S4 method for signature 'CVXOPT'
status_map(solver, status)
```

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```
## S4 method for signature 'CVXOPT'
    name(x)
    ## S4 method for signature 'CVXOPT'
    import_solver(solver)
    ## S4 method for signature 'CVXOPT, Problem'
    accepts(object, problem)
    ## S4 method for signature 'CVXOPT, Problem'
    perform(object, problem)
    ## S4 method for signature 'CVXOPT, list, list'
    invert(object, solution, inverse_data)
    ## S4 method for signature 'CVXOPT'
    solve_via_data(
      object,
      data,
      warm_start,
      verbose,
      feastol,
      reltol,
      abstol,
      num_iter,
      solver_opts,
      solver_cache
    )
Arguments
    solver, object, x
                     A CVXOPT object.
    status
                     A status code returned by the solver.
    problem
                     A Problem object.
    solution
                     The raw solution returned by the solver.
    inverse_data
                     A list containing data necessary for the inversion.
                     Data generated via an apply call.
    data
                     A boolean of whether to warm start the solver.
    warm_start
                     A boolean of whether to enable solver verbosity.
    verbose
    feastol
                     The feasible tolerance on the primal and dual residual.
    reltol
                     The relative tolerance on the duality gap.
                     The absolute tolerance on the duality gap.
    abstol
                     The maximum number of iterations.
    num_iter
                     A list of Solver specific options
    solver_opts
    solver_cache
                     Cache for the solver.
```

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#### Methods (by generic)

- mip\_capable(CVXOPT): Can the solver handle mixed-integer programs?
- status\_map(CVXOPT): Converts status returned by the CVXOPT solver to its respective CVXPY status.
- name(CVXOPT): Returns the name of the solver.
- import\_solver(CVXOPT): Imports the solver.
- accepts(object = CVXOPT, problem = Problem): Can CVXOPT solve the problem?
- perform(object = CVXOPT, problem = Problem): Returns a new problem and data for inverting the new solution.
- invert(object = CVXOPT, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(CVXOPT): Solve a problem represented by data returned from apply.

cvxr_norm	Matrix Norm (Alternative)	

# Description

A wrapper on the different norm atoms. This is different from the standard "norm" method in the R base package. If p = 2, axis = NA, and x is a matrix, this returns the maximium singular value.

### Usage

```
cvxr_norm(x, p = 2, axis = NA_real_, keepdims = FALSE)
```

#### **Arguments**

Χ	An Expression or numeric constant representing a vector or matrix.
р	The type of norm. May be a number (p-norm), "inf" (infinity-norm), "nuc" (nuclear norm), or "fro" (Frobenius norm). The default is $p = 2$ .
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.

### Value

An Expression representing the norm.

#### See Also

norm

Dcp2Cone-class 101

Dcp2Cone-class

Reduce DCP Problem to Conic Form

## Description

This reduction takes as input (minimization) DCP problems and converts them into problems with affine objectives and conic constraints whose arguments are affine.

#### Usage

```
## S4 method for signature 'Dcp2Cone,Problem'
accepts(object, problem)
## S4 method for signature 'Dcp2Cone,Problem'
perform(object, problem)
```

### Arguments

object A Dcp2Cone object.

problem A Problem object.

### Methods (by generic)

- accepts(object = Dcp2Cone, problem = Problem): A problem is accepted if it is a minimization and is DCP.
- perform(object = Dcp2Cone, problem = Problem): Converts a DCP problem to a conic form.

Dcp2Cone.entr\_canon

Dcp2Cone canonicalizer for the entropy atom

### **Description**

Dcp2Cone canonicalizer for the entropy atom

### Usage

```
Dcp2Cone.entr_canon(expr, args)
```

# **Arguments**

expr An Expression object

args A list of Constraint objects

### Value

A cone program constructed from an entropy atom where the objective function is just the variable t with an ExpCone constraint.

Dcp2Cone.exp\_canon

Dcp2Cone canonicalizer for the exponential atom

### Description

Dcp2Cone canonicalizer for the exponential atom

## Usage

```
Dcp2Cone.exp_canon(expr, args)
```

#### **Arguments**

expr An Expression object args A list of Constraint objects

#### Value

A cone program constructed from an exponential atom where the objective function is the variable t with an ExpCone constraint.

```
Dcp2Cone.geo_mean_canon
```

Dcp2Cone canonicalizer for the geometric mean atom

# Description

Dcp2Cone canonicalizer for the geometric mean atom

#### Usage

```
Dcp2Cone.geo_mean_canon(expr, args)
```

# Arguments

expr An Expression object
args A list of Constraint objects

### Value

A cone program constructed from a geometric mean atom where the objective function is the variable t with geometric mean constraints

## Description

Dcp2Cone canonicalizer for the huber atom

#### Usage

```
Dcp2Cone.huber_canon(expr, args)
```

### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a huber atom where the objective function is the variable t with square and absolute constraints

Dcp2Cone.indicator\_canon

Dcp2Cone canonicalizer for the indicator atom

# Description

Dcp2Cone canonicalizer for the indicator atom

### Usage

```
Dcp2Cone.indicator_canon(expr, args)
```

### Arguments

expr An Expression object
args A list of Constraint objects

### Value

A cone program constructed from an indicator atom and where 0 is the objective function with the given constraints in the function.

Dcp2Cone.kl\_div\_canon Dcp2Cone canonicalizer for the KL Divergence atom

#### **Description**

Dcp2Cone canonicalizer for the KL Divergence atom

#### Usage

```
Dcp2Cone.kl_div_canon(expr, args)
```

## **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a KL divergence atom where t is the objective function with the ExpCone constraints.

```
Dcp2Cone.lambda_max_canon
```

Dcp2Cone canonicalizer for the lambda maximization atom

## **Description**

Dcp2Cone canonicalizer for the lambda maximization atom

### Usage

```
Dcp2Cone.lambda_max_canon(expr, args)
```

### Arguments

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a lambda maximization atom where t is the objective function and a PSD constraint and a constraint requiring I\*t to be symmetric.

```
Dcp2Cone.lambda_sum_largest_canon
```

Dcp2Cone canonicalizer for the largest lambda sum atom

#### **Description**

Dcp2Cone canonicalizer for the largest lambda sum atom

## Usage

```
Dcp2Cone.lambda_sum_largest_canon(expr, args)
```

## **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a lambda sum of the k largest elements atom where k\*t + trace(Z) is the objective function. t denotes the variable subject to constraints and Z is a PSD matrix variable whose dimensions consist of the length of the vector at hand. The constraints require the the diagonal matrix of the vector to be symmetric and PSD.

# Description

Dcp2Cone canonicalizer for the log 1p atom

#### Usage

```
Dcp2Cone.log1p_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a log 1p atom where t is the objective function and the constraints consist of ExpCone constraints + 1.

Dcp2Cone.log\_canon

Dcp2Cone.logistic\_canon

Dcp2Cone canonicalizer for the logistic function atom

### **Description**

Dcp2Cone canonicalizer for the logistic function atom

### Usage

```
Dcp2Cone.logistic_canon(expr, args)
```

## **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from the logistic atom where the objective function is given by t0 and the constraints consist of the ExpCone constraints.

Dcp2Cone.log\_canon

Dcp2Cone canonicalizer for the log atom

## **Description**

Dcp2Cone canonicalizer for the log atom

### Usage

```
Dcp2Cone.log_canon(expr, args)
```

### Arguments

expr An Expression object
args A list of Constraint objects

### Value

A cone program constructed from a log atom where t is the objective function and the constraints consist of ExpCone constraints

Dcp2Cone.log\_det\_canon

Dcp2Cone canonicalizer for the log determinant atom

## **Description**

Dcp2Cone canonicalizer for the log determinant atom

## Usage

```
Dcp2Cone.log_det_canon(expr, args)
```

### Arguments

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a log determinant atom where the objective function is the sum of the log of the vector D and the constraints consist of requiring the matrix Z to be diagonal and the diagonal Z to equal D, Z to be upper triangular and DZ; t(Z)A to be positive semidefinite, where A is a n by n matrix.

```
Dcp2Cone.log_sum_exp_canon
```

Dcp2Cone canonicalizer for the log sum of the exp atom

### **Description**

Dcp2Cone canonicalizer for the log sum of the exp atom

## Usage

```
Dcp2Cone.log_sum_exp_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

### Value

A cone program constructed from the log sum of the exp atom where the objective is the t variable and the constraints consist of the ExpCone constraints and requiring t to be less than a matrix of ones of the same size.

Dcp2Cone.matrix\_frac\_canon

Dcp2Cone canonicalizer for the matrix fraction atom

### **Description**

Dcp2Cone canonicalizer for the matrix fraction atom

#### Usage

```
Dcp2Cone.matrix_frac_canon(expr, args)
```

#### **Arguments**

expr An Expression object args A list of Constraint objects

#### Value

A cone program constructed from the matrix fraction atom, where the objective function is the trace of Tvar, a m by m matrix where the constraints consist of the matrix of the Schur complement of Tvar to consist of P, an n by n, given matrix, X, an n by m given matrix, and Tvar.

Dcp2Cone.normNuc\_canon

Dcp2Cone canonicalizer for the nuclear norm atom

### **Description**

Dcp2Cone canonicalizer for the nuclear norm atom

### Usage

```
Dcp2Cone.normNuc_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a nuclear norm atom, where the objective function consists of .5 times the trace of a matrix X of size m+n by m+n where the constraint consist of the top right corner of the matrix being the original matrix.

#### **Description**

Dcp2Cone canonicalizer for the p norm atom

#### Usage

```
Dcp2Cone.pnorm_canon(expr, args)
```

## Arguments

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a pnorm atom, where the objective is a variable t of dimension of the original vector in the problem and the constraints consist of geometric mean constraints.

## **Description**

Dcp2Cone canonicalizer for the power atom

#### Usage

```
Dcp2Cone.power_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a power atom, where the objective function consists of the variable t which is of the dimension of the original vector from the power atom and the constraints consists of geometric mean constraints.

Dcp2Cone.quad\_form\_canon

Dcp2Cone canonicalizer for the quadratic form atom

#### **Description**

Dcp2Cone canonicalizer for the quadratic form atom

## Usage

```
Dcp2Cone.quad_form_canon(expr, args)
```

## **Arguments**

expr An Expression object args A list of Constraint objects

#### Value

A cone program constructed from a quadratic form atom, where the objective function consists of the scaled objective function from the quadratic over linear canonicalization and same with the constraints.

Dcp2Cone.quad\_over\_lin\_canon

Dcp2Cone canonicalizer for the quadratic over linear term atom

#### **Description**

Dcp2Cone canonicalizer for the quadratic over linear term atom

#### Usage

```
Dcp2Cone.quad_over_lin_canon(expr, args)
```

## Arguments

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a quadratic over linear term atom where the objective function consists of a one dimensional variable t with SOC constraints.

Dcp2Cone.sigma\_max\_canon

Dcp2Cone canonicalizer for the sigma max atom

#### **Description**

Dcp2Cone canonicalizer for the sigma max atom

## Usage

```
Dcp2Cone.sigma_max_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A cone program constructed from a sigma max atom where the objective function consists of the variable t that is of the same dimension as the original expression with specified constraints in the function.

Dgp2Dcp-class

Reduce DGP problems to DCP problems.

#### **Description**

This reduction takes as input a DGP problem and returns an equivalent DCP problem. Because every (generalized) geometric program is a DGP problem, this reduction can be used to convert geometric programs into convex form.

#### Usage

```
## S4 method for signature 'Dgp2Dcp,Problem'
accepts(object, problem)

## S4 method for signature 'Dgp2Dcp,Problem'
perform(object, problem)

## S4 method for signature 'Dgp2Dcp'
canonicalize_expr(object, expr, args)

## S4 method for signature 'Dgp2Dcp,Solution,InverseData'
invert(object, solution, inverse_data)
```

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#### **Arguments**

object A Dgp2Dcp object.
problem A Problem object.

expr An Expression object corresponding to the DGP problem.

args A list of values corresponding to the DGP expression

solution A Solution object to invert.

inverse\_data A InverseData object containing data necessary for the inversion.

## Methods (by generic)

• accepts(object = Dgp2Dcp, problem = Problem): Is the problem DGP?

• perform(object = Dgp2Dcp, problem = Problem): Converts the DGP problem to a DCP problem.

• canonicalize\_expr(Dgp2Dcp): Canonicalizes each atom within an Dgp2Dcp expression.

• invert(object = Dgp2Dcp, solution = Solution, inverse\_data = InverseData): Returns the solution to the original problem given the inverse\_data.

Dgp2Dcp add\_canon Dgp2Dcp canonicalizer for the addition atom

#### **Description**

Dgp2Dcp canonicalizer for the addition atom

#### Usage

```
Dgp2Dcp.add_canon(expr, args)
```

## **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the addition atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.constant\_canon

Dgp2Dcp canonicalizer for the constant atom

# Description

Dgp2Dcp canonicalizer for the constant atom

#### Usage

```
Dgp2Dcp.constant_canon(expr, args)
```

# Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the constant atom of a DGP expression, where the returned expression is the DCP equivalent resulting from the log of the expression.

Dgp2Dcp.div\_canon

Dgp2Dcp canonicalizer for the division atom

## Description

Dgp2Dcp canonicalizer for the division atom

## Usage

```
Dgp2Dcp.div_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the division atom of a DGP expression, where the returned expression is the log transformed DCP equivalent.

Dgp2Dcp.exp\_canon

Dgp2Dcp canonicalizer for the exp atom

## **Description**

Dgp2Dcp canonicalizer for the exp atom

#### Usage

```
Dgp2Dcp.exp_canon(expr, args)
```

#### **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the exp atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.eye\_minus\_inv\_canon

*Dgp2Dcp canonicalizer for the*  $(I - X)^-1$  *atom* 

## **Description**

Dgp2Dcp canonicalizer for the  $(I - X)^{-1}$  atom

## Usage

```
Dgp2Dcp.eye_minus_inv_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

## Value

A canonicalization of the  $(I-X)^{-1}$  atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.geo\_mean\_canon

Dgp2Dcp canonicalizer for the geometric mean atom

# Description

Dgp2Dcp canonicalizer for the geometric mean atom

#### Usage

```
Dgp2Dcp.geo_mean_canon(expr, args)
```

# Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the geometric mean atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.log\_canon

Dgp2Dcp canonicalizer for the log atom

## Description

Dgp2Dcp canonicalizer for the log atom

## Usage

```
Dgp2Dcp.log_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

## Value

A canonicalization of the log atom of a DGP expression, where the returned expression is the log of the original expression..

Dgp2Dcp.mul\_canon

Dgp2Dcp.mulexpression\_canon

Dgp2Dcp canonicalizer for the multiplication expression atom

## **Description**

Dgp2Dcp canonicalizer for the multiplication expression atom

## Usage

```
Dgp2Dcp.mulexpression_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the multiplication expression atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.mul\_canon

Dgp2Dcp canonicalizer for the multiplication atom

## **Description**

Dgp2Dcp canonicalizer for the multiplication atom

## Usage

```
Dgp2Dcp.mul_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the multiplication atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.nonpos\_constr\_canon

Dgp2Dcp canonicalizer for the non-positive constraint atom

# Description

Dgp2Dcp canonicalizer for the non-positive constraint atom

#### Usage

```
Dgp2Dcp.nonpos_constr_canon(expr, args)
```

# Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the non-positive contraint atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.norm1\_canon

Dgp2Dcp canonicalizer for the 1 norm atom

## **Description**

Dgp2Dcp canonicalizer for the 1 norm atom

## Usage

```
Dgp2Dcp.norm1_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the norm1 atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.norm\_inf\_canon

Dgp2Dcp canonicalizer for the infinite norm atom

## **Description**

Dgp2Dcp canonicalizer for the infinite norm atom

#### Usage

```
Dgp2Dcp.norm_inf_canon(expr, args)
```

## **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the infinity norm atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.one\_minus\_pos\_canon

Dgp2Dcp canonicalizer for the 1-x atom

## **Description**

Dgp2Dcp canonicalizer for the 1-x atom

# Usage

```
Dgp2Dcp.one_minus_pos_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the 1-x with 0 < x < 1 atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.parameter\_canon

Dgp2Dcp canonicalizer for the parameter atom

## Description

Dgp2Dcp canonicalizer for the parameter atom

## Usage

```
Dgp2Dcp.parameter_canon(expr, args)
```

#### **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the parameter atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

```
Dgp2Dcp.pf_eigenvalue_canon
```

Dgp2Dcp canonicalizer for the spectral radius atom

#### **Description**

Dgp2Dcp canonicalizer for the spectral radius atom

#### Usage

```
Dgp2Dcp.pf_eigenvalue_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

# Value

A canonicalization of the spectral radius atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.pnorm\_canon

Dgp2Dcp canonicalizer for the p norm atom

# Description

Dgp2Dcp canonicalizer for the p norm atom

#### Usage

```
Dgp2Dcp.pnorm_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the pnorm atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.power\_canon

Dgp2Dcp canonicalizer for the power atom

# Description

Dgp2Dcp canonicalizer for the power atom

## Usage

```
Dgp2Dcp.power_canon(expr, args)
```

# Arguments

expr An Expression object

args A list of values for the expr variable

## Value

A canonicalization of the power atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.prod\_canon 121

Dgp2Dcp.prod_canon	Dgp2Dcp canoni	calizer for the	product atom
--------------------	----------------	-----------------	--------------

# Description

Dgp2Dcp canonicalizer for the product atom

#### Usage

```
Dgp2Dcp.prod_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the product atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

```
Dgp2Dcp.quad_form_canon
```

Dgp2Dcp canonicalizer for the quadratic form atom

# Description

Dgp2Dcp canonicalizer for the quadratic form atom

## Usage

```
Dgp2Dcp.quad_form_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

## Value

A canonicalization of the quadratic form atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

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Dgp2Dcp.quad\_over\_lin\_canon

Dgp2Dcp canonicalizer for the quadratic over linear term atom

## **Description**

Dgp2Dcp canonicalizer for the quadratic over linear term atom

## Usage

```
Dgp2Dcp.quad_over_lin_canon(expr, args)
```

## **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the quadratic over linear atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.sum\_canon

Dgp2Dcp canonicalizer for the sum atom

## **Description**

Dgp2Dcp canonicalizer for the sum atom

## Usage

```
Dgp2Dcp.sum_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the sum atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Dgp2Dcp.trace\_canon 123

 $Dgp2Dcp.trace\_canon$  Dgp2Dcp.canonicalizer for the trace atom

## Description

Dgp2Dcp canonicalizer for the trace atom

#### Usage

```
Dgp2Dcp.trace_canon(expr, args)
```

#### **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the trace atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

```
Dgp2Dcp.zero_constr_canon
```

Dgp2Dcp canonicalizer for the zero constraint atom

## Description

Dgp2Dcp canonicalizer for the zero constraint atom

## Usage

```
Dgp2Dcp.zero_constr_canon(expr, args)
```

## **Arguments**

expr An Expression object

args A list of values for the expr variable

#### Value

A canonicalization of the zero constraint atom of a DGP expression, where the returned expression is the transformed DCP equivalent.

Diag Diag

DgpCanonMethods-class DGP canonical methods class.

## **Description**

Canonicalization of DGPs is a stateful procedure, hence the need for a class.

## Usage

```
## S4 method for signature 'DgpCanonMethods'
names(x)
## S4 method for signature 'DgpCanonMethods'
x$name
```

## **Arguments**

x A DgpCanonMethods object.

name The name of the atom or expression to canonicalize.

## Methods (by generic)

- names(DgpCanonMethods): Returns the name of all the canonicalization methods
- \$: Returns either a canonicalized variable or a corresponding Dgp2Dcp canonicalization method

Diag

Turns an expression into a DiagVec object

## **Description**

Turns an expression into a DiagVec object

#### Usage

```
Diag(expr)
```

#### **Arguments**

expr

An Expression that represents a vector or square matrix.

#### Value

An Expression representing the diagonal vector/matrix.

diag, Expression-method

```
diag, Expression-method
```

Matrix Diagonal

## Description

Extracts the diagonal from a matrix or makes a vector into a diagonal matrix.

## Usage

```
## S4 method for signature 'Expression'
diag(x = 1, nrow, ncol)
```

# Arguments

```
x An Expression, vector, or square matrix.nrow, ncol (Optional) Dimensions for the result when x is not a matrix.
```

#### Value

An Expression representing the diagonal vector or matrix.

# **Examples**

```
C <- Variable(3,3)
obj <- Maximize(C[1,3])
constraints <- list(diag(C) == 1, C[1,2] == 0.6, C[2,3] == -0.3, C == Variable(3,3, PSD = TRUE))
prob <- Problem(obj, constraints)
result <- solve(prob)
result$value
result$getValue(C)</pre>
```

DiagMat-class

The DiagMat class.

## **Description**

This class represents the extraction of the diagonal from a square matrix.

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#### Usage

```
DiagMat(expr)
## S4 method for signature 'DiagMat'
to_numeric(object, values)
## S4 method for signature 'DiagMat'
dim_from_args(object)
## S4 method for signature 'DiagMat'
is_atom_log_log_convex(object)
## S4 method for signature 'DiagMat'
is_atom_log_log_concave(object)
## S4 method for signature 'DiagMat'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

expr An Expression representing the matrix whose diagonal we are interested in.

object A DiagMat object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

# Methods (by generic)

- to\_numeric(DiagMat): Extract the diagonal from a square matrix constant.
- dim\_from\_args(DiagMat): The size of the atom.
- is\_atom\_log\_log\_convex(DiagMat): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(DiagMat): Is the atom log-log concave?
- graph\_implementation(DiagMat): The graph implementation of the atom.

#### Slots

expr An Expression representing the matrix whose diagonal we are interested in.

DiagVec-class 127

#### **Description**

This class represents the conversion of a vector into a diagonal matrix.

## Usage

```
DiagVec(expr)
## S4 method for signature 'DiagVec'
to_numeric(object, values)
## S4 method for signature 'DiagVec'
dim_from_args(object)
## S4 method for signature 'DiagVec'
is_atom_log_log_convex(object)
## S4 method for signature 'DiagVec'
is_atom_log_log_concave(object)
## S4 method for signature 'DiagVec'
is_symmetric(object)
## S4 method for signature 'DiagVec'
is_hermitian(object)
## S4 method for signature 'DiagVec'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

expr	An Expression representing the vector to convert.
object	A DiagVec object.
values	A list of arguments to the atom.
arg_objs	A list of linear expressions for each argument.

dim

A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

## Methods (by generic)

- to\_numeric(DiagVec): Convert the vector constant into a diagonal matrix.
- dim\_from\_args(DiagVec): The dimensions of the atom.

Diff

- is\_atom\_log\_log\_convex(DiagVec): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(DiagVec): Is the atom log-log concave?
- is\_symmetric(DiagVec): Is the expression symmetric?
- is\_hermitian(DiagVec): Is the expression hermitian?
- graph\_implementation(DiagVec): The graph implementation of the atom.

## **Slots**

expr An Expression representing the vector to convert.

Diff

Takes the k-th order differences

## **Description**

Takes the k-th order differences

# Usage

```
Diff(x, lag = 1, k = 1, axis = 2)
```

## **Arguments**

X	An Expression that represents a vector
lag	The degree of lag between differences
k	The integer value of the order of differences
axis	The axis along which to apply the function. For a 2D matrix, 1 indicates rows and 2 indicates columns.

# Value

Takes in a vector of length n and returns a vector of length n-k of the kth order differences

```
diff, Expression-method
```

Lagged and Iterated Differences

## **Description**

The lagged and iterated differences of a vector. If x is length n, this function returns a length n-k vector of the kth order difference between the lagged terms. diff(x) returns the vector of differences between adjacent elements in the vector, i.e. [x[2] - x[1], x[3] - x[2], ...]. diff(x,1,2) is the second-order differences vector, equivalently diff(diff(x)). diff(x,1,0) returns the vector x unchanged. diff(x,2) returns the vector of differences [x[3] - x[1], x[4] - x[2], ...], equivalent to x[(1+lag):n] - x[1:(n-lag)].

## Usage

```
## S4 method for signature 'Expression'
diff(x, lag = 1, differences = 1, ...)
```

#### **Arguments**

X	An Expression.
lag	An integer indicating which lag to use.
differences	An integer indicating the order of the difference.
•••	(Optional) Addition axis argument, specifying the dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is axis = 1.

#### Value

An Expression representing the kth order difference.

## **Examples**

```
## Problem data
m <- 101
L <- 2
h <- L/(m-1)

## Form objective and constraints
x <- Variable(m)
y <- Variable(m)
obj <- sum(y)
constr <- list(x[1] == 0, y[1] == 1, x[m] == 1, y[m] == 1, diff(x)^2 + diff(y)^2 <= h^2)

## Solve the catenary problem
prob <- Problem(Minimize(obj), constr)
result <- solve(prob)</pre>
```

dim\_from\_args

```
## Plot and compare with ideal catenary
xs <- result$getValue(x)
ys <- result$getValue(y)
plot(c(0, 1), c(0, 1), type = 'n', xlab = "x", ylab = "y")
lines(xs, ys, col = "blue", lwd = 2)
grid()</pre>
```

DiffPos

The DiffPos atom.

## **Description**

The difference between expressions, x - y, where x > y > 0.

#### Usage

```
DiffPos(x, y)
```

#### **Arguments**

```
x An Expressiony An Expression
```

## Value

The difference x - y with domain x, y : x > y > 0.

dim\_from\_args

Atom Dimensions

## **Description**

Determine the dimensions of an atom based on its arguments.

## Usage

```
dim_from_args(object)
## S4 method for signature 'Atom'
dim_from_args(object)
```

#### **Arguments**

object

A Atom object.

#### Value

A numeric vector c(row, col) indicating the dimensions of the atom.

domain 131

domain

Domain

# Description

A list of constraints describing the closure of the region where the expression is finite.

## Usage

```
domain(object)
```

## **Arguments**

object

An Expression object.

#### Value

A list of Constraint objects.

# Examples

```
a <- Variable(name = "a")</pre>
dom <- domain(p_norm(a, -0.5))
prob <- Problem(Minimize(a), dom)</pre>
result <- solve(prob)</pre>
result$value
b <- Variable()</pre>
dom <- domain(kl_div(a, b))</pre>
result <- solve(Problem(Minimize(a + b), dom))</pre>
result$getValue(a)
result$getValue(b)
A \leftarrow Variable(2, 2, name = "A")
dom <- domain(lambda_max(A))</pre>
A0 <- rbind(c(1,2), c(3,4))
result <- solve(Problem(Minimize(norm2(A - A0)), dom))</pre>
result$getValue(A)
dom <- domain(log_det(A + diag(rep(1,2))))</pre>
prob <- Problem(Minimize(sum(diag(A))), dom)</pre>
result <- solve(prob, solver = "SCS")</pre>
result$value
```

132 dssamp

dspop

Direct Standardization: Population

## **Description**

Randomly generated data for direct standardization example. Sex was drawn from a Bernoulli distribution, and age was drawn from a uniform distribution on  $10, \ldots, 60$ . The response was drawn from a normal distribution with a mean that depends on sex and age, and a variance of 1.

#### Usage

dspop

#### **Format**

A data frame with 1000 rows and 3 variables:

y Response variablesex Sex of individual, coded male (0) and female (1)age Age of individual

## See Also

dssamp

dssamp

Direct Standardization: Sample

#### Description

A sample of dspop for direct standardization example. The sample is skewed such that young males are overrepresented in comparison to the population.

## Usage

dssamp

## **Format**

A data frame with 100 rows and 3 variables:

```
y Response variablesex Sex of individual, coded male (0) and female (1)age Age of individual
```

#### See Also

dspop

dual\_value-methods 133

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Get and Set Dual Value

#### **Description**

Get and set the value of the dual variable in a constraint.

### Usage

```
dual_value(object)
dual_value(object) <- value</pre>
```

# Arguments

object

A Constraint object.

value

A numeric scalar, vector, or matrix to assign to the object.

ECOS-class

An interface for the ECOS solver

### **Description**

ECOS()

An interface for the ECOS solver

## Usage

```
## S4 method for signature 'ECOS'
mip_capable(solver)

## S4 method for signature 'ECOS'
status_map(solver, status)

## S4 method for signature 'ECOS'
import_solver(solver)

## S4 method for signature 'ECOS'
name(x)

## S4 method for signature 'ECOS,Problem'
perform(object, problem)

## S4 method for signature 'ECOS,list,list'
invert(object, solution, inverse_data)
```

#### **Arguments**

solver, object, x

A ECOS object.

status A status code returned by the solver.

problem A Problem object.

solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

## Methods (by generic)

• mip\_capable(ECOS): Can the solver handle mixed-integer programs?

- status\_map(ECOS): Converts status returned by the ECOS solver to its respective CVXPY status.
- import\_solver(ECOS): Imports the solver
- name (ECOS): Returns the name of the solver
- perform(object = ECOS, problem = Problem): Returns a new problem and data for inverting the new solution.
- invert(object = ECOS, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.

ECOS.dims\_to\_solver\_dict

Utility method for formatting a ConeDims instance into a dictionary that can be supplied to ECOS.

## Description

Utility method for formatting a ConeDims instance into a dictionary that can be supplied to ECOS.

## Usage

```
ECOS.dims_to_solver_dict(cone_dims)
```

#### **Arguments**

cone\_dims A ConeDims instance.

#### Value

A dictionary of cone dimensions

ECOS\_BB-class 135

ECOS\_BB-class

An interface for the ECOS BB solver.

## **Description**

An interface for the ECOS BB solver.

## Usage

```
ECOS_BB()
## S4 method for signature 'ECOS_BB'
mip_capable(solver)
## S4 method for signature 'ECOS_BB'
name(x)
## S4 method for signature 'ECOS_BB,Problem'
perform(object, problem)
## S4 method for signature 'ECOS_BB'
solve_via_data(
  object,
  data,
  warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
```

# Arguments

solver, object, x

```
A ECOS_BB object.

problem A Problem object.

data Data generated via an apply call.

warm_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.

reltol The relative tolerance.

abstol The absolute tolerance.
```

136 Elementwise-class

num\_iter The maximum number of iterations.
solver\_opts A list of Solver specific options
solver\_cache Cache for the solver.

#### Methods (by generic)

• mip\_capable(ECOS\_BB): Can the solver handle mixed-integer programs?

- name(ECOS\_BB): Returns the name of the solver.
- perform(object = ECOS\_BB, problem = Problem): Returns a new problem and data for inverting the new solution.
- solve\_via\_data(ECOS\_BB): Solve a problem represented by data returned from apply.

Elementwise-class

The Elementwise class.

#### **Description**

This virtual class represents an elementwise atom.

#### Usage

```
## S4 method for signature 'Elementwise'
dim_from_args(object)

## S4 method for signature 'Elementwise'
validate_args(object)

## S4 method for signature 'Elementwise'
is_symmetric(object)
```

#### **Arguments**

object An Elementwise object.

## Methods (by generic)

- dim\_from\_args(Elementwise): Dimensions is the same as the sum of the arguments' dimensions.
- validate\_args(Elementwise): Verify that all the dimensions are the same or can be promoted.
- is\_symmetric(Elementwise): Is the expression symmetric?

EliminatePwl-class 137

EliminatePwl-class The EliminatePwl class.

# Description

This class eliminates piecewise linear atoms.

## Usage

```
## S4 method for signature 'EliminatePwl,Problem'
accepts(object, problem)
```

## Arguments

object An EliminatePwl object.

problem A Problem object.

## Methods (by generic)

accepts(object = EliminatePwl, problem = Problem): Does this problem contain piecewise linear atoms?

EliminatePwl.abs\_canon

EliminatePwl canonicalizer for the absolute atom

## **Description**

EliminatePwl canonicalizer for the absolute atom

# Usage

```
EliminatePwl.abs_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the picewise-lienar atom constructed from an absolute atom where the objective function consists of the variable that is of the same dimension as the original expression and the constraints consist of splitting the absolute value into two inequalities.

EliminatePwl.cummax\_canon

EliminatePwl canonicalizer for the cumulative max atom

## Description

EliminatePwl canonicalizer for the cumulative max atom

## Usage

```
EliminatePwl.cummax_canon(expr, args)
```

#### Arguments

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed from a cumulative max atom where the objective function consists of the variable Y which is of the same dimension as the original expression and the constraints consist of row/column constraints depending on the axis

EliminatePwl.cumsum\_canon

EliminatePwl canonicalizer for the cumulative sum atom

# Description

EliminatePwl canonicalizer for the cumulative sum atom

#### Usage

```
EliminatePwl.cumsum_canon(expr, args)
```

#### Arguments

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed from a cumulative sum atom where the objective is Y that is of the same dimension as the matrix of the expression and the constraints consist of various row constraints EliminatePwl.max\_elemwise\_canon

EliminatePwl canonicalizer for the elementwise maximum atom

## **Description**

EliminatePwl canonicalizer for the elementwise maximum atom

## Usage

```
EliminatePwl.max_elemwise_canon(expr, args)
```

## Arguments

expr An Expression object args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed by a elementwise maximum atom where the objective function is the variable t of the same dimension as the expression and the constraints consist of a simple inequality.

EliminatePwl.max\_entries\_canon

EliminatePwl canonicalizer for the max entries atom

## **Description**

EliminatePwl canonicalizer for the max entries atom

## Usage

```
EliminatePwl.max_entries_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed from the max entries atom where the objective function consists of the variable t of the same size as the original expression and the constraints consist of a vector multiplied by a vector of 1's.

EliminatePwl.min\_elemwise\_canon

EliminatePwl canonicalizer for the elementwise minimum atom

## **Description**

EliminatePwl canonicalizer for the elementwise minimum atom

## Usage

```
EliminatePwl.min_elemwise_canon(expr, args)
```

#### **Arguments**

expr An Expression object args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed by a minimum elementwise atom where the objective function is the negative of variable t t produced by max\_elemwise\_canon of the same dimension as the expression and the constraints consist of a simple inequality.

EliminatePwl.min\_entries\_canon

EliminatePwl canonicalizer for the minimum entries atom

## **Description**

EliminatePwl canonicalizer for the minimum entries atom

## Usage

```
EliminatePwl.min_entries_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed by a minimum entries atom where the objective function is the negative of variable t produced by max\_elemwise\_canon of the same dimension as the expression and the constraints consist of a simple inequality.

EliminatePwl.norm1\_canon

EliminatePwl canonicalizer for the 1 norm atom

## **Description**

EliminatePwl canonicalizer for the 1 norm atom

#### Usage

```
EliminatePwl.norm1_canon(expr, args)
```

## **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed by the norm1 atom where the objective functino consists of the sum of the variables created by the abs\_canon function and the constraints consist of constraints generated by abs\_canon.

```
EliminatePwl.norm_inf_canon
```

EliminatePwl canonicalizer for the infinite norm atom

## **Description**

EliminatePwl canonicalizer for the infinite norm atom

## Usage

```
EliminatePwl.norm_inf_canon(expr, args)
```

#### **Arguments**

expr An Expression object
args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed by the infinite norm atom where the objective function consists variable t of the same dimension as the expression and the constraints consist of a vector constructed by multiplying t to a vector of 1's

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```
EliminatePwl.sum_largest_canon
```

EliminatePwl canonicalizer for the largest sum atom

# Description

EliminatePwl canonicalizer for the largest sum atom

# Usage

```
EliminatePwl.sum_largest_canon(expr, args)
```

## Arguments

expr An Expression object

args A list of Constraint objects

#### Value

A canonicalization of the piecewise-lienar atom constructed by the k largest sums atom where the objective function consists of the sum of variables t that is of the same dimension as the expression plus k

entr

**Entropy Function** 

# Description

The elementwise entropy function, -xlog(x).

## Usage

entr(x)

# Arguments

Χ

An Expression, vector, or matrix.

#### Value

An Expression representing the entropy of the input.

Entr-class 143

#### **Examples**

```
x <- Variable(5)
obj <- Maximize(sum(entr(x)))
prob <- Problem(obj, list(sum(x) == 1))
result <- solve(prob)
result$getValue(x)</pre>
```

Entr-class

The Entr class.

# Description

This class represents the elementwise operation -xlog(x).

## Usage

```
Entr(x)
## S4 method for signature 'Entr'
to_numeric(object, values)
## S4 method for signature 'Entr'
sign_from_args(object)
## S4 method for signature 'Entr'
is_atom_convex(object)
## S4 method for signature 'Entr'
is_atom_concave(object)
## S4 method for signature 'Entr'
is_incr(object, idx)
## S4 method for signature 'Entr'
is_decr(object, idx)
## S4 method for signature 'Entr'
.grad(object, values)
## S4 method for signature 'Entr'
.domain(object)
```

## Arguments

x An Expression or numeric constant.

object An Entr object.

values A list of numeric values for the arguments

idx An index into the atom.

144 EvalParams-class

#### Methods (by generic)

- to\_numeric(Entr): The elementwise entropy function evaluated at the value.
- sign\_from\_args(Entr): The sign of the atom is unknown.
- is\_atom\_convex(Entr): The atom is not convex.
- is\_atom\_concave(Entr): The atom is concave.
- is\_incr(Entr): The atom is weakly increasing.
- is\_decr(Entr): The atom is weakly decreasing.
- .grad(Entr): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain(Entr): Returns constraints describing the domain of the node

#### **Slots**

x An Expression or numeric constant.

EvalParams-class

The EvalParams class.

## **Description**

This class represents a reduction that replaces symbolic parameters with their constaint values.

#### Usage

```
## S4 method for signature 'EvalParams,Problem'
perform(object, problem)

## S4 method for signature 'EvalParams,Solution,list'
invert(object, solution, inverse_data)
```

## Arguments

object A EvalParams object.

problem A Problem object.

solution A Solution to a problem that generated the inverse data.

inverse\_data The inverse data returned by an invocation to apply.

#### Methods (by generic)

- perform(object = EvalParams, problem = Problem): Replace parameters with constant values.
- invert(object = EvalParams, solution = Solution, inverse\_data = list): Returns a solution to the original problem given the inverse\_data.

exp,Expression-method

 $\verb"exp,Expression-method" \textit{Natural Exponential}$ 

## **Description**

The elementwise natural exponential.

## Usage

```
## S4 method for signature 'Expression'
exp(x)
```

# Arguments

Х

An Expression.

#### Value

An Expression representing the natural exponential of the input.

# **Examples**

```
x <- Variable(5)
obj <- Minimize(sum(exp(x)))
prob <- Problem(obj, list(sum(x) == 1))
result <- solve(prob)
result$getValue(x)</pre>
```

Exp-class

The Exp class.

## **Description**

This class represents the elementwise natural exponential  $e^x$ .

```
Exp(x)
## S4 method for signature 'Exp'
to_numeric(object, values)
## S4 method for signature 'Exp'
sign_from_args(object)
## S4 method for signature 'Exp'
```

Exp-class

```
is_atom_convex(object)

## S4 method for signature 'Exp'
is_atom_concave(object)

## S4 method for signature 'Exp'
is_atom_log_log_convex(object)

## S4 method for signature 'Exp'
is_atom_log_log_concave(object)

## S4 method for signature 'Exp'
is_incr(object, idx)

## S4 method for signature 'Exp'
is_decr(object, idx)

## S4 method for signature 'Exp'
is_decr(object, values)
```

#### **Arguments**

x An Expression object.

object An Exp object.

values A list of numeric values for the arguments

idx An index into the atom.

## Methods (by generic)

- to\_numeric(Exp): The matrix with each element exponentiated.
- sign\_from\_args(Exp): The atom is positive.
- is\_atom\_convex(Exp): The atom is convex.
- is\_atom\_concave(Exp): The atom is not concave.
- is\_atom\_log\_log\_convex(Exp): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Exp): Is the atom log-log concave?
- is\_incr(Exp): The atom is weakly increasing.
- is\_decr(Exp): The atom is not weakly decreasing.
- .grad(Exp): Gives the (sub/super)gradient of the atom w.r.t. each variable

### **Slots**

x An Expression object.

ExpCone-class 147

ExpCone-class	The ExpCone class.

# Description

This class represents a reformulated exponential cone constraint operating elementwise on a, b, c.

## Usage

```
ExpCone(x, y, z, id = NA_integer_)
## S4 method for signature 'ExpCone'
as.character(x)
## S4 method for signature 'ExpCone'
residual(object)
## S4 method for signature 'ExpCone'
size(object)
## S4 method for signature 'ExpCone'
num_cones(object)
## S4 method for signature 'ExpCone'
cone_sizes(object)
## S4 method for signature 'ExpCone'
is_dcp(object)
## S4 method for signature 'ExpCone'
is_dgp(object)
## S4 method for signature 'ExpCone'
canonicalize(object)
```

## **Arguments**

X	The variable $x$ in the exponential cone.
у	The variable $y$ in the exponential cone.
z	The variable $z$ in the exponential cone.
id	(Optional) A numeric value representing the constraint ID.
obiect	A ExpCone object.

#### **Details**

Original cone:

$$K = \{(x, y, z)|y > 0, ye^{x/y} \le z\} \cup \{(x, y, z)|x \le 0, y = 0, z \ge 0\}$$

Reformulated cone:

$$K = \{(x, y, z) | y, z > 0, y \log(y) + x \le y \log(z)\} \cup \{(x, y, z) | x \le 0, y = 0, z \ge 0\}$$

#### Methods (by generic)

- residual(ExpCone): The size of the x argument.
- size(ExpCone): The number of entries in the combined cones.
- num\_cones(ExpCone): The number of elementwise cones.
- cone\_sizes(ExpCone): The dimensions of the exponential cones.
- is\_dcp(ExpCone): An exponential constraint is DCP if each argument is affine.
- is\_dgp(ExpCone): Is the constraint DGP?
- canonicalize (ExpCone): Canonicalizes by converting expressions to LinOps.

#### **Slots**

- x The variable x in the exponential cone.
- y The variable y in the exponential cone.
- z The variable z in the exponential cone.

Expression-class

The Expression class.

## Description

This class represents a mathematical expression.

```
## S4 method for signature 'Expression'
value(object)

## S4 method for signature 'Expression'
grad(object)

## S4 method for signature 'Expression'
domain(object)

## S4 method for signature 'Expression'
as.character(x)
```

```
## S4 method for signature 'Expression'
name(x)
## S4 method for signature 'Expression'
expr(object)
## S4 method for signature 'Expression'
is_constant(object)
## S4 method for signature 'Expression'
is_affine(object)
## S4 method for signature 'Expression'
is_convex(object)
## S4 method for signature 'Expression'
is_concave(object)
## S4 method for signature 'Expression'
is_dcp(object)
## S4 method for signature 'Expression'
is_log_log_constant(object)
## S4 method for signature 'Expression'
is_log_log_affine(object)
## S4 method for signature 'Expression'
is_log_log_convex(object)
## S4 method for signature 'Expression'
is_log_log_concave(object)
## S4 method for signature 'Expression'
is_dgp(object)
## S4 method for signature 'Expression'
is_hermitian(object)
## S4 method for signature 'Expression'
is_psd(object)
## S4 method for signature 'Expression'
is_nsd(object)
## S4 method for signature 'Expression'
is_quadratic(object)
```

```
## S4 method for signature 'Expression'
is_symmetric(object)
## S4 method for signature 'Expression'
is_pwl(object)
## S4 method for signature 'Expression'
is_qpwa(object)
## S4 method for signature 'Expression'
is_zero(object)
## S4 method for signature 'Expression'
is_nonneg(object)
## S4 method for signature 'Expression'
is_nonpos(object)
## S4 method for signature 'Expression'
dim(x)
## S4 method for signature 'Expression'
is_real(object)
## S4 method for signature 'Expression'
is_imag(object)
## S4 method for signature 'Expression'
is_complex(object)
## S4 method for signature 'Expression'
size(object)
## S4 method for signature 'Expression'
ndim(object)
## S4 method for signature 'Expression'
flatten(object)
## S4 method for signature 'Expression'
is_scalar(object)
## S4 method for signature 'Expression'
is_vector(object)
## S4 method for signature 'Expression'
is_matrix(object)
```

```
## S4 method for signature 'Expression'
nrow(x)
## S4 method for signature 'Expression'
ncol(x)
```

#### **Arguments**

x, object An Expression object.

#### Methods (by generic)

- value(Expression): The value of the expression.
- grad(Expression): The (sub/super)-gradient of the expression with respect to each variable.
- domain(Expression): A list of constraints describing the closure of the region where the expression is finite.
- as.character(Expression): The string representation of the expression.
- name (Expression): The name of the expression.
- expr(Expression): The expression itself.
- is\_constant(Expression): The expression is constant if it contains no variables or is identically zero.
- is\_affine(Expression): The expression is affine if it is constant or both convex and concave.
- is\_convex(Expression): A logical value indicating whether the expression is convex.
- is\_concave(Expression): A logical value indicating whether the expression is concave.
- is\_dcp(Expression): The expression is DCP if it is convex or concave.
- is\_log\_log\_constant(Expression): Is the expression log-log constant, i.e., elementwise positive?
- is\_log\_log\_affine(Expression): Is the expression log-log affine?
- is\_log\_log\_convex(Expression): Is the expression log-log convex?
- is\_log\_log\_concave(Expression): Is the expression log-log concave?
- is\_dgp(Expression): The expression is DGP if it is log-log DCP.
- is\_hermitian(Expression): A logical value indicating whether the expression is a Hermitian matrix.
- is\_psd(Expression): A logical value indicating whether the expression is a positive semidefinite matrix.
- is\_nsd(Expression): A logical value indicating whether the expression is a negative semidefinite matrix.
- is\_quadratic(Expression): A logical value indicating whether the expression is quadratic.
- is\_symmetric(Expression): A logical value indicating whether the expression is symmetric.

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- is\_pwl(Expression): A logical value indicating whether the expression is piecewise linear.
- is\_qpwa(Expression): A logical value indicating whether the expression is quadratic of piecewise affine.
- is\_zero(Expression): The expression is zero if it is both nonnegative and nonpositive.
- is\_nonneg(Expression): A logical value indicating whether the expression is nonnegative.
- is\_nonpos(Expression): A logical value indicating whether the expression is nonpositive.
- dim(Expression): The c(row, col) dimensions of the expression.
- is\_real(Expression): A logical value indicating whether the expression is real.
- is\_imag(Expression): A logical value indicating whether the expression is imaginary.
- is\_complex(Expression): A logical value indicating whether the expression is complex.
- size(Expression): The number of entries in the expression.
- ndim(Expression): The number of dimensions of the expression.
- flatten(Expression): Vectorizes the expression.
- is\_scalar(Expression): A logical value indicating whether the expression is a scalar.
- is\_vector(Expression): A logical value indicating whether the expression is a row or column vector.
- is\_matrix(Expression): A logical value indicating whether the expression is a matrix.
- nrow(Expression): Number of rows in the expression.
- ncol(Expression): Number of columns in the expression.

expression-parts

Parts of an Expression Leaf

## **Description**

List the variables, parameters, constants, or atoms in a canonical expression.

#### Usage

```
variables(object)
parameters(object)
constants(object)
atoms(object)
```

## Arguments

object A Leaf object.

extract\_dual\_value 153

## Value

A list of Variable, Parameter, Constant, or Atom objects.

# **Examples**

```
set.seed(67)
m <- 50
n <- 10
beta <- Variable(n)
y <- matrix(rnorm(m), nrow = m)
X <- matrix(rnorm(m*n), nrow = m, ncol = n)
lambda <- Parameter()

expr <- sum_squares(y - X %*% beta) + lambda*p_norm(beta, 1)
variables(expr)
parameters(expr)
constants(expr)
lapply(constants(expr), function(c) { value(c) })</pre>
```

extract\_dual\_value

Gets a specified value of a dual variable.

# Description

Gets a specified value of a dual variable.

## Usage

```
extract_dual_value(result_vec, offset, constraint)
```

## Arguments

result\_vec A vector containing the dual variable values.

offset An offset to get correct index of dual values.

constraint A list of the constraints in the problem.

#### Value

A list of a dual variable value and its offset.

154 EyeMinusInv-class

extract\_mip\_idx

Coalesces bool, int indices for variables.

# Description

Coalesces bool, int indices for variables.

#### Usage

```
extract_mip_idx(variables)
```

### **Arguments**

variables

A list of Variable objects.

#### Value

Coalesces bool, int indices for variables. The indexing scheme assumes that the variables will be coalesced into a single one-dimensional variable, with each variable being reshaped in Fortran order.

EyeMinusInv-class

The EyeMinusInv class.

## **Description**

This class represents the unity resolvent of an elementwise positive matrix X, i.e.,  $(I - X)^{-1}$ , and it enforces the constraint that the spectral radius of X is at most 1. This atom is log-log convex.

```
EyeMinusInv(X)
## S4 method for signature 'EyeMinusInv'
to_numeric(object, values)
## S4 method for signature 'EyeMinusInv'
name(x)
## S4 method for signature 'EyeMinusInv'
dim_from_args(object)
## S4 method for signature 'EyeMinusInv'
sign_from_args(object)
## S4 method for signature 'EyeMinusInv'
```

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```
is_atom_convex(object)

## S4 method for signature 'EyeMinusInv'
is_atom_concave(object)

## S4 method for signature 'EyeMinusInv'
is_atom_log_log_convex(object)

## S4 method for signature 'EyeMinusInv'
is_atom_log_log_concave(object)

## S4 method for signature 'EyeMinusInv'
is_incr(object, idx)

## S4 method for signature 'EyeMinusInv'
is_decr(object, idx)

## S4 method for signature 'EyeMinusInv'
is_decr(object, values)
```

#### **Arguments**

X An Expression or numeric matrix.

object, x An EyeMinusInv object.

values A list of numeric values for the arguments

idx An index into the atom.

### Methods (by generic)

- to\_numeric(EyeMinusInv): The unity resolvent of the matrix.
- name (EyeMinusInv): The name and arguments of the atom.
- dim\_from\_args(EyeMinusInv): The dimensions of the atom determined from its arguments.
- sign\_from\_args(EyeMinusInv): The (is positive, is negative) sign of the atom.
- is\_atom\_convex(EyeMinusInv): Is the atom convex?
- is\_atom\_concave(EyeMinusInv): Is the atom concave?
- is\_atom\_log\_log\_convex(EyeMinusInv): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(EyeMinusInv): Is the atom log-log concave?
- is\_incr(EyeMinusInv): Is the atom weakly increasing in the index?
- is\_decr(EyeMinusInv): Is the atom weakly decreasing in the index?
- .grad(EyeMinusInv): Gives EyeMinusInv the (sub/super)gradient of the atom w.r.t. each variable

#### Slots

X An Expression or numeric matrix.

156 FlipObjective-class

eye\_minus\_inv

Unity Resolvent

## **Description**

The unity resolvent of a positive matrix. For an elementwise positive matrix X, this atom represents  $(I-X)^{-1}$ , and it enforces the constraint that the spectral radius of X is at most 1.

### Usage

```
eye_minus_inv(X)
```

### **Arguments**

Χ

An Expression or positive square matrix.

#### **Details**

This atom is log-log convex.

#### Value

An Expression representing the unity resolvent of the input.

# **Examples**

```
A <- Variable(2,2, pos = TRUE)
prob <- Problem(Minimize(matrix_trace(A)), list(eye_minus_inv(A) <=1))
result <- solve(prob, gp = TRUE)
result$value
result$getValue(A)</pre>
```

FlipObjective-class

The FlipObjective class.

## **Description**

This class represents a reduction that flips a minimization objective to a maximization and vice versa.

```
## S4 method for signature 'FlipObjective,Problem'
perform(object, problem)

## S4 method for signature 'FlipObjective,Solution,list'
invert(object, solution, inverse_data)
```

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#### **Arguments**

object A FlipObjective object.

problem A Problem object.

solution A Solution to a problem that generated the inverse data.

inverse\_data The inverse data returned by an invocation to apply.

## Methods (by generic)

- perform(object = FlipObjective, problem = Problem): Flip a minimization objective to a maximization and vice versa.
- invert(object = FlipObjective, solution = Solution, inverse\_data = list): Map the solution of the flipped problem to that of the original.

format\_constr Format Constraints

## **Description**

Format constraints for the solver.

## Usage

```
format_constr(object, eq_constr, leq_constr, dims, solver)
```

## **Arguments**

object A Constraint object.

eq\_constr A list of the equality constraints in the canonical problem.

leq\_constr A list of the inequality constraints in the canonical problem.

dims A list with the dimensions of the conic constraints.

solver A string representing the solver to be called.

#### Value

A list containing equality constraints, inequality constraints, and dimensions.

158 GeoMean-class

GeoMean-class

The GeoMean class.

# Description

This class represents the (weighted) geometric mean of vector x with optional powers given by p.

```
GeoMean(x, p = NA\_real\_, max\_denom = 1024)
## S4 method for signature 'GeoMean'
to_numeric(object, values)
## S4 method for signature 'GeoMean'
.domain(object)
## S4 method for signature 'GeoMean'
.grad(object, values)
## S4 method for signature 'GeoMean'
name(x)
## S4 method for signature 'GeoMean'
dim_from_args(object)
## S4 method for signature 'GeoMean'
sign_from_args(object)
## S4 method for signature 'GeoMean'
is_atom_convex(object)
## S4 method for signature 'GeoMean'
is_atom_concave(object)
## S4 method for signature 'GeoMean'
is_atom_log_log_convex(object)
## S4 method for signature 'GeoMean'
is_atom_log_log_concave(object)
## S4 method for signature 'GeoMean'
is_incr(object, idx)
## S4 method for signature 'GeoMean'
is_decr(object, idx)
```

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```
## S4 method for signature 'GeoMean'
get_data(object)

## S4 method for signature 'GeoMean'
copy(object, args = NULL, id_objects = list())
```

#### **Arguments**

x An Expression or numeric vector.

p (Optional) A vector of weights for the weighted geometric mean. The default is

a vector of ones, giving the **unweighted** geometric mean  $x_1^{1/n} \cdots x_n^{1/n}$ .

max\_denom (Optional) The maximum denominator to use in approximating p/sum(p) with

w. If w is not an exact representation, increasing max\_denom may offer a more accurate representation, at the cost of requiring more convex inequalities to rep-

resent the geometric mean. Defaults to 1024.

object A GeoMean object.

values A list of numeric values for the arguments

idx An index into the atom.

args An optional list that contains the arguments to reconstruct the atom. Default is

to use current arguments of the atom.

id\_objects Currently unused.

#### **Details**

$$(x_1^{p_1}\cdots x_n^{p_n})^{\frac{1}{\mathbf{1}^T p}}$$

The geometric mean includes an implicit constraint that  $x_i \ge 0$  whenever  $p_i > 0$ . If  $p_i = 0, x_i$  will be unconstrained. The only exception to this rule occurs when p has exactly one nonzero element, say  $p_i$ , in which case GeoMean(x,p) is equivalent to  $x_i$  (without the nonnegativity constraint). A specific case of this is when  $x \in \mathbf{R}^1$ .

#### Methods (by generic)

- to\_numeric(GeoMean): The (weighted) geometric mean of the elements of x.
- .domain(GeoMean): Returns constraints describing the domain of the node
- .grad(GeoMean): Gives the (sub/super)gradient of the atom w.r.t. each variable
- name (GeoMean): The name and arguments of the atom.
- dim\_from\_args(GeoMean): The atom is a scalar.
- sign\_from\_args(GeoMean): The atom is non-negative.
- is\_atom\_convex(GeoMean): The atom is not convex.
- is\_atom\_concave(GeoMean): The atom is concave.
- is\_atom\_log\_log\_convex(GeoMean): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(GeoMean): Is the atom log-log concave?

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- is\_incr(GeoMean): The atom is weakly increasing in every argument.
- is\_decr(GeoMean): The atom is not weakly decreasing in any argument.
- get\_data(GeoMean): Returns list(w, dyadic completion, tree of dyads).
- copy(GeoMean): Returns a shallow copy of the GeoMean atom

#### Slots

- x An Expression or numeric vector.
- p (Optional) A vector of weights for the weighted geometric mean. The default is a vector of ones, giving the **unweighted** geometric mean  $x_1^{1/n} \cdots x_n^{1/n}$ .
- max\_denom (Optional) The maximum denominator to use in approximating p/sum(p) with w. If w is not an exact representation, increasing max\_denom may offer a more accurate representation, at the cost of requiring more convex inequalities to represent the geometric mean. Defaults to 1024.
- w (Internal) A list of bigq objects that represent a rational approximation of p/sum(p). approx\_error (Internal) The error in approximating p/sum(p) with w, given by  $||p/\mathbf{1}^T p w||_{\infty}$ .

geo\_mean

Geometric Mean

### Description

The (weighted) geometric mean of vector x with optional powers given by p.

# Usage

$$geo_mean(x, p = NA_real_, max_denom = 1024)$$

#### **Arguments**

x An Expression or vector.

p (Optional) A vector of weights for the weighted geometric mean. Defaults to a  $\frac{1}{n}$ 

vector of ones, giving the **unweighted** geometric mean  $x_1^{1/n} \cdots x_n^{1/n}$ .

max\_denom (Optional) The maximum denominator to use in approximating p/sum(p) with

w. If w is not an exact representation, increasing max\_denom may offer a more accurate representation, at the cost of requiring more convex inequalities to rep-

resent the geometric mean. Defaults to 1024.

# Details

$$(x_1^{p_1}\cdots x_n^{p_n})^{\frac{1}{\mathbf{1}^T p}}$$

The geometric mean includes an implicit constraint that  $x_i \ge 0$  whenever  $p_i > 0$ . If  $p_i = 0, x_i$  will be unconstrained. The only exception to this rule occurs when p has exactly one nonzero element, say  $p_i$ , in which case geo\_mean(x,p) is equivalent to  $x_i$  (without the nonnegativity constraint). A specific case of this is when  $x \in \mathbf{R}^1$ .

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## Value

An Expression representing the geometric mean of the input.

# Examples

```
x <- Variable(2)
cost <- geo_mean(x)
prob <- Problem(Maximize(cost), list(sum(x) <= 1))
result <- solve(prob)
result$value
result$getValue(x)

## Not run:
    x <- Variable(5)
    p <- c(0.07, 0.12, 0.23, 0.19, 0.39)
    prob <- Problem(Maximize(geo_mean(x,p)), list(p_norm(x) <= 1))
    result <- solve(prob)
    result$value
    result$getValue(x)</pre>
## End(Not run)
```

get\_data

Get Expression Data

# Description

Get information needed to reconstruct the expression aside from its arguments.

## Usage

```
get_data(object)
```

## **Arguments**

object

A Expression object.

# Value

A list containing data.

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get\_dual\_values

Gets the values of the dual variables.

# Description

Gets the values of the dual variables.

# Usage

```
get_dual_values(result_vec, parse_func, constraints)
```

## **Arguments**

result\_vec A vector containing the dual variable values.

parse\_func Function handle for the parser.

constraints A list of the constraints in the problem.

## Value

A map of constraint ID to dual variable value.

get\_id

Get ID

# Description

Get the next identifier value.

# Usage

```
get_id()
```

## Value

A new unique integer identifier.

## **Examples**

```
## Not run:
    get_id()
## End(Not run)
```

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get\_np

Get numpy handle

# Description

Get the numpy handle or fail if not available

## Usage

```
get_np()
```

## Value

the numpy handle

## **Examples**

```
## Not run:
    get_np
## End(Not run)
```

get\_problem\_data

Get Problem Data

# Description

Get the problem data used in the call to the solver.

#### Usage

```
get_problem_data(object, solver, gp)
```

# Arguments

object A Problem object.

solver A string indicating the solver that the problem data is for. Call installed\_solvers()

to see all available.

gp (Optional) A logical value indicating whether the problem is a geometric pro-

gram.

## Value

A list containing the data for the solver, the solving chain for the problem, and the inverse data needed to invert the solution.

GLPK-class

## **Examples**

```
a <- Variable(name = "a")
data <- get_problem_data(Problem(Minimize(exp(a) + 2)), "SCS")[[1]]
data[["dims"]]
data[["A"]]

x <- Variable(2, name = "x")
data <- get_problem_data(Problem(Minimize(p_norm(x) + 3)), "ECOS")[[1]]
data[["dims"]]
data[["c"]]
data[["A"]]
data[["A"]]</pre>
```

get\_sp

Get scipy handle

# Description

Get the scipy handle or fail if not available

## Usage

```
get_sp()
```

## Value

the scipy handle

# **Examples**

```
## Not run:
    get_sp
## End(Not run)
```

GLPK-class

An interface for the GLPK solver.

# Description

An interface for the GLPK solver.

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## Usage

```
GLPK()
## S4 method for signature 'GLPK'
mip_capable(solver)
## S4 method for signature 'GLPK'
status_map(solver, status)
## S4 method for signature 'GLPK'
name(x)
## S4 method for signature 'GLPK'
import_solver(solver)
## S4 method for signature 'GLPK,list,list'
invert(object, solution, inverse_data)
## S4 method for signature 'GLPK'
solve_via_data(
  object,
  data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
```

#### **Arguments**

solver, object, x

A GLPK object.

status A status code returned by the solver.
solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

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```
num_iter The maximum number of iterations.
solver_opts A list of Solver specific options
solver_cache Cache for the solver.
```

### Methods (by generic)

- mip\_capable(GLPK): Can the solver handle mixed-integer programs?
- status\_map(GLPK): Converts status returned by the GLPK solver to its respective CVXPY status
- name(GLPK): Returns the name of the solver.
- import\_solver(GLPK): Imports the solver.
- invert(object = GLPK, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(GLPK): Solve a problem represented by data returned from apply.

GLPK\_MI-class

An interface for the GLPK MI solver.

## **Description**

An interface for the GLPK MI solver.

```
GLPK_MI()
## S4 method for signature 'GLPK_MI'
mip_capable(solver)
## S4 method for signature 'GLPK_MI'
status_map(solver, status)
## S4 method for signature 'GLPK_MI'
name(x)
## S4 method for signature 'GLPK_MI'
solve_via_data(
  object,
  data,
  warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
```

grad 167

```
solver_opts,
solver_cache
)
```

## **Arguments**

solver, object, x

A GLPK\_MI object.

status A status code returned by the solver.
data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations. solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

## Methods (by generic)

- mip\_capable(GLPK\_MI): Can the solver handle mixed-integer programs?
- status\_map(GLPK\_MI): Converts status returned by the GLPK\_MI solver to its respective CVXPY status.
- name(GLPK\_MI): Returns the name of the solver.
- solve\_via\_data(GLPK\_MI): Solve a problem represented by data returned from apply.

grad Sub/Super-Gradient

## Description

The (sub/super)-gradient of the expression with respect to each variable. Matrix expressions are vectorized, so the gradient is a matrix. NA indicates variable values are unknown or outside the domain.

#### Usage

```
grad(object)
```

### **Arguments**

object An Expression object.

## Value

A list mapping each variable to a sparse matrix.

## **Examples**

```
x <- Variable(2, name = "x")
A <- Variable(2, 2, name = "A")

value(x) <- c(-3,4)
expr <- p_norm(x, 2)
grad(expr)

value(A) <- rbind(c(3,-4), c(4,3))
expr <- p_norm(A, 0.5)
grad(expr)

value(A) <- cbind(c(1,2), c(-1,0))
expr <- abs(A)
grad(expr)</pre>
```

graph\_implementation Graph Implementation

## **Description**

Reduces the atom to an affine expression and list of constraints.

## Usage

```
graph_implementation(object, arg_objs, dim, data)
```

#### **Arguments**

object An Expression object.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

## Value

A list of list(LinOp for objective, list of constraints), where LinOp is a list representing the linear operator.

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group\_constraints

Organize the constraints into a dictionary keyed by constraint names.

# Description

Organize the constraints into a dictionary keyed by constraint names.

#### Usage

```
group_constraints(constraints)
```

### **Arguments**

```
constraints a list of constraints.
```

#### Value

A list of constraint types where constr\_map[[cone\_type]] maps to a list.

GUROBI\_CONIC-class

An interface for the GUROBI conic solver.

# Description

An interface for the GUROBI conic solver.

```
GUROBI_CONIC()
## S4 method for signature 'GUROBI_CONIC'
mip_capable(solver)
## S4 method for signature 'GUROBI_CONIC'
name(x)
## S4 method for signature 'GUROBI_CONIC'
import_solver(solver)
## S4 method for signature 'GUROBI_CONIC'
status_map(solver, status)
## S4 method for signature 'GUROBI_CONIC,Problem'
accepts(object, problem)
## S4 method for signature 'GUROBI_CONIC,Problem'
```

```
perform(object, problem)
## S4 method for signature 'GUROBI_CONIC, list, list'
invert(object, solution, inverse_data)
## S4 method for signature 'GUROBI_CONIC'
solve_via_data(
  object,
 data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
```

### **Arguments**

solver, object, x

A GUROBI\_CONIC object.

status A status code returned by the solver.

problem A Problem object.

solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations.
solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

# Methods (by generic)

- mip\_capable(GUROBI\_CONIC): Can the solver handle mixed-integer programs?
- name(GUROBI\_CONIC): Returns the name of the solver.
- import\_solver(GUROBI\_CONIC): Imports the solver.
- status\_map(GUROBI\_CONIC): Converts status returned by the GUROBI solver to its respective CVXPY status.

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• accepts(object = GUROBI\_CONIC, problem = Problem): Can GUROBI\_CONIC solve the problem?

- perform(object = GUROBI\_CONIC, problem = Problem): Returns a new problem and data for inverting the new solution.
- invert(object = GUROBI\_CONIC, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(GUROBI\_CONIC): Solve a problem represented by data returned from apply.

GUROBI\_QP-class

An interface for the GUROBI\_QP solver.

## Description

An interface for the GUROBI\_QP solver.

```
GUROBI_QP()
## S4 method for signature 'GUROBI_QP'
mip_capable(solver)
## S4 method for signature 'GUROBI_QP'
status_map(solver, status)
## S4 method for signature 'GUROBI_QP'
name(x)
## S4 method for signature 'GUROBI_QP'
import_solver(solver)
## S4 method for signature 'GUROBI_QP'
solve_via_data(
  object,
  data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
## S4 method for signature 'GUROBI_QP,list,InverseData'
invert(object, solution, inverse_data)
```

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#### **Arguments**

solver, object, x

A GUROBI\_QP object.

status A status code returned by the solver.
data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations. solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

solution The raw solution returned by the solver.

### Methods (by generic)

• mip\_capable(GUROBI\_QP): Can the solver handle mixed-integer programs?

- status\_map(GUROBI\_QP): Converts status returned by the GUROBI solver to its respective CVXPY status.
- name(GUROBI\_QP): Returns the name of the solver.
- import\_solver(GUROBI\_QP): Imports the solver.
- solve\_via\_data(GUROBI\_QP): Solve a problem represented by data returned from apply.
- invert(object = GUROBI\_QP, solution = list, inverse\_data = InverseData): Returns the solution to the original problem given the inverse\_data.

HarmonicMean

The HarmonicMean atom.

### **Description**

The harmonic mean of x,  $\frac{1}{n} \sum_{i=1}^{n} x_i^{-1}$ , where n is the length of x.

## Usage

HarmonicMean(x)

#### **Arguments**

Х

An expression or number whose harmonic mean is to be computed. Must have positive entries.

#### Value

The harmonic mean of x.

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harmonic\_mean

Harmonic Mean

## **Description**

The harmonic mean,  $\left(\frac{1}{n}\sum_{i=1}^n x_i^{-1}\right)^{-1}$ . For a matrix, the function is applied over all entries.

#### Usage

```
harmonic_mean(x)
```

#### **Arguments**

Χ

An Expression, vector, or matrix.

#### Value

An Expression representing the harmonic mean of the input.

# **Examples**

```
x <- Variable()
prob <- Problem(Maximize(harmonic_mean(x)), list(x >= 0, x <= 5))
result <- solve(prob)
result$value
result$getValue(x)</pre>
```

hstack

Horizontal Concatenation

## **Description**

The horizontal concatenation of expressions. This is equivalent to cbind when applied to objects with the same number of rows.

# Usage

```
hstack(...)
```

# Arguments

.. Expression objects, vectors, or matrices. All arguments must have the same number of rows.

### Value

An Expression representing the concatenated inputs.

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#### **Examples**

```
x <- Variable(2)
y <- Variable(3)</pre>
c <- matrix(1, nrow = 1, ncol = 5)</pre>
prob \leftarrow Problem(Minimize(c \% \% t(hstack(t(x), t(y)))), \ list(x == c(1,2), \ y == c(3,4,5)))
result <- solve(prob)</pre>
result$value
c <- matrix(1, nrow = 1, ncol = 4)</pre>
prob <- Problem(Minimize(c %*% t(hstack(t(x), t(x)))), list(x == c(1,2)))
result <- solve(prob)</pre>
result$value
A <- Variable(2,2)
C <- Variable(3,2)</pre>
c \leftarrow matrix(1, nrow = 2, ncol = 2)
prob <- Problem(Minimize(sum_entries(hstack(t(A), t(C)))), list(A >= 2*c, C == -2))
result <- solve(prob)</pre>
result$value
result$getValue(A)
D <- Variable(3,3)
expr <- hstack(C, D)
obj <- expr[1,2] + sum(hstack(expr, expr))</pre>
constr <- list(C \ge 0, D \ge 0, D[1,1] == 2, C[1,2] == 3)
prob <- Problem(Minimize(obj), constr)</pre>
result <- solve(prob)</pre>
result$value
result$getValue(C)
result$getValue(D)
```

HStack-class

The HStack class.

## **Description**

Horizontal concatenation of values.

```
## S4 method for signature 'HStack'
to_numeric(object, values)
## S4 method for signature 'HStack'
dim_from_args(object)
## S4 method for signature 'HStack'
```

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```
is_atom_log_log_convex(object)

## S4 method for signature 'HStack'
is_atom_log_log_concave(object)

## S4 method for signature 'HStack'
validate_args(object)

## S4 method for signature 'HStack'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

### **Arguments**

... Expression objects or matrices. All arguments must have the same dimensions

except for axis 2 (columns).

object A HStack object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### **Methods (by generic)**

- to\_numeric(HStack): Horizontally concatenate the values using cbind.
- dim\_from\_args(HStack): The dimensions of the atom.
- is\_atom\_log\_log\_convex(HStack): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(HStack): Is the atom log-log concave?
- validate\_args(HStack): Check all arguments have the same height.
- graph\_implementation(HStack): The graph implementation of the atom.

#### **Slots**

... Expression objects or matrices. All arguments must have the same dimensions except for axis 2 (columns).

huber Huber Function

#### **Description**

The elementwise Huber function, Huber(x, M) = 1

$$2M|x|-M^2 \text{ for } |x| \ge |M|$$
 
$$|x|^2 \text{ for } |x| \le |M|.$$

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#### Usage

```
huber(x, M = 1)
```

#### **Arguments**

x An Expression, vector, or matrix.

M (Optional) A positive scalar value representing the threshold. Defaults to 1.

#### Value

An Expression representing the Huber function evaluated at the input.

### **Examples**

```
set.seed(11)
n <- 10
m < -450
p < -0.1
             # Fraction of responses with sign flipped
# Generate problem data
beta_true <- 5*matrix(stats::rnorm(n), nrow = n)</pre>
X <- matrix(stats::rnorm(m*n), nrow = m, ncol = n)</pre>
y_true <- X %*% beta_true
eps <- matrix(stats::rnorm(m), nrow = m)</pre>
# Randomly flip sign of some responses
factor \leftarrow 2*rbinom(m, size = 1, prob = 1-p) - 1
y <- factor * y_true + eps
# Huber regression
beta <- Variable(n)</pre>
obj <- sum(huber(y - X %*% beta, 1))</pre>
prob <- Problem(Minimize(obj))</pre>
result <- solve(prob)</pre>
result$getValue(beta)
```

Huber-class

The Huber class.

#### **Description**

This class represents the elementwise Huber function, Huber(x, M = 1)

$$\begin{split} 2M|x|-M^2 \ \ \text{for} \ |x| &\geq |M| \\ |x|^2 \ \ \text{for} \ |x| &\leq |M|. \end{split}$$

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### Usage

```
Huber(x, M = 1)
## S4 method for signature 'Huber'
to_numeric(object, values)
## S4 method for signature 'Huber'
sign_from_args(object)
## S4 method for signature 'Huber'
is_atom_convex(object)
## S4 method for signature 'Huber'
is_atom_concave(object)
## S4 method for signature 'Huber'
is_incr(object, idx)
## S4 method for signature 'Huber'
is_decr(object, idx)
## S4 method for signature 'Huber'
is_quadratic(object)
## S4 method for signature 'Huber'
get_data(object)
## S4 method for signature 'Huber'
validate_args(object)
## S4 method for signature 'Huber'
.grad(object, values)
```

## **Arguments**

x An Expression object.

M A positive scalar value representing the threshold. Defaults to 1.

object A Huber object.

values A list of numeric values for the arguments

idx An index into the atom.

#### Methods (by generic)

- to\_numeric(Huber): The Huber function evaluted elementwise on the input value.
- sign\_from\_args(Huber): The atom is positive.
- is\_atom\_convex(Huber): The atom is convex.

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- is\_atom\_concave(Huber): The atom is not concave.
- is\_incr(Huber): A logical value indicating whether the atom is weakly increasing.
- is\_decr(Huber): A logical value indicating whether the atom is weakly decreasing.
- is\_quadratic(Huber): The atom is quadratic if x is affine.
- get\_data(Huber): A list containing the parameter M.
- validate\_args(Huber): Check that M is a non-negative constant.
- .grad(Huber): Gives the (sub/super)gradient of the atom w.r.t. each variable

## **Slots**

- x An Expression or numeric constant.
- M A positive scalar value representing the threshold. Defaults to 1.

id

Identification Number

## **Description**

A unique identification number used internally to keep track of variables and constraints. Should not be modified by the user.

## Usage

```
id(object)
```

## **Arguments**

object

A Variable or Constraint object.

## Value

A non-negative integer identifier.

## See Also

```
get_id setIdCounter
```

### **Examples**

```
x <- Variable()
constr <- (x >= 5)
id(x)
id(constr)
```

Imag-class 179

Imag-class	The Imag class.
------------	-----------------

## Description

This class represents the imaginary part of an expression.

## Usage

```
Imag(expr)
## S4 method for signature 'Imag'
to_numeric(object, values)
## S4 method for signature 'Imag'
dim_from_args(object)
## S4 method for signature 'Imag'
is_imag(object)
## S4 method for signature 'Imag'
is_complex(object)
## S4 method for signature 'Imag'
is_symmetric(object)
```

## Arguments

expr An Expression representing a vector or matrix.

object An Imag object.

values A list of arguments to the atom.

## Methods (by generic)

- to\_numeric(Imag): The imaginary part of the given value.
- dim\_from\_args(Imag): The dimensions of the atom.
- is\_imag(Imag): Is the atom imaginary?
- is\_complex(Imag): Is the atom complex valued?
- is\_symmetric(Imag): Is the atom symmetric?

#### **Slots**

expr An Expression representing a vector or matrix.

installed\_solvers

import\_solver

Import Solver

# Description

Import the R library that interfaces with the specified solver.

# Usage

```
import_solver(solver)
```

## **Arguments**

solver

A ReductionSolver object.

## **Examples**

```
import_solver(ECOS())
import_solver(SCS())
```

installed\_solvers

List installed solvers

## **Description**

List available solvers, taking currently blacklisted solvers into account.

# Usage

```
installed_solvers()
add_to_solver_blacklist(solvers)
remove_from_solver_blacklist(solvers)
set_solver_blacklist(solvers)
```

## Arguments

solvers

a character vector of solver names, default character(0)

#### Value

The names of all the installed solvers as a character vector.

The current blacklist (character vector), invisibly.

InverseData-class 181

## **Functions**

• add\_to\_solver\_blacklist(): Add to solver blacklist, useful for temporarily disabling a solver

- remove\_from\_solver\_blacklist(): Remove solvers from blacklist
- set\_solver\_blacklist(): Set solver blacklist to a value

InverseData-class

The InverseData class.

## Description

This class represents the data encoding an optimization problem.

invert

Return Original Solution

## Description

Returns a solution to the original problem given the inverse data.

## Usage

```
invert(object, solution, inverse_data)
```

### **Arguments**

object A Reduction object.

solution A Solution to a problem that generated inverse\_data.

inverse\_data A InverseData object encoding the original problem.

#### Value

A Solution to the original problem.

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inv\_pos

Reciprocal Function

## **Description**

The elementwise reciprocal function,  $\frac{1}{x}$ 

### Usage

```
inv_pos(x)
```

### **Arguments**

Х

An Expression, vector, or matrix.

#### Value

An Expression representing the reciprocal of the input.

### **Examples**

```
A <- Variable(2,2)
val <- cbind(c(1,2), c(3,4))
prob <- Problem(Minimize(inv_pos(A)[1,2]), list(A == val))
result <- solve(prob)
result$value</pre>
```

is\_dcp

DCP Compliance

# Description

Determine if a problem or expression complies with the disciplined convex programming rules.

## Usage

```
is_dcp(object)
```

### **Arguments**

object

A Problem or Expression object.

## Value

A logical value indicating whether the problem or expression is DCP compliant, i.e. no unknown curvatures.

is\_dgp 183

### **Examples**

```
x <- Variable()
prob <- Problem(Minimize(x^2), list(x >= 5))
is_dcp(prob)
solve(prob)
```

is\_dgp

DGP Compliance

### **Description**

Determine if a problem or expression complies with the disciplined geometric programming rules.

# Usage

```
is_dgp(object)
```

## Arguments

object

A Problem or Expression object.

#### Value

A logical value indicating whether the problem or expression is DCP compliant, i.e. no unknown curvatures.

### **Examples**

```
x <- Variable(pos = TRUE)
y <- Variable(pos = TRUE)
prob <- Problem(Minimize(x*y), list(x >= 5, y >= 5))
is_dgp(prob)
solve(prob, gp = TRUE)
```

is\_mixed\_integer

Is Problem Mixed Integer?

## Description

Determine if a problem is a mixed-integer program.

```
is_mixed_integer(object)
```

#### **Arguments**

object A Problem object.

#### Value

A logical value indicating whether the problem is a mixed-integer program

is\_qp

Is Problem a QP?

## Description

Determine if a problem is a quadratic program.

### Usage

```
is_qp(object)
```

# Arguments

object

A Problem object.

### Value

A logical value indicating whether the problem is a quadratic program.

```
is_stuffed_cone_constraint
```

Is the constraint a stuffed cone constraint?

# Description

Is the constraint a stuffed cone constraint?

## Usage

```
is_stuffed_cone_constraint(constraint)
```

## **Arguments**

constraint

A Constraint object.

#### Value

Is the constraint a stuffed-cone constraint?

```
is_stuffed_cone_objective
```

Is the objective a stuffed cone objective?

# Description

Is the objective a stuffed cone objective?

### Usage

```
is_stuffed_cone_objective(objective)
```

## Arguments

objective An Objective object.

#### Value

Is the objective a stuffed-cone objective?

```
is\_stuffed\_qp\_objective
```

Is the QP objective stuffed?

## Description

Is the QP objective stuffed?

## Usage

```
is_stuffed_qp_objective(objective)
```

## Arguments

objective

A Minimize or Maximize object representing the optimization objective.

#### Value

Is the objective a stuffed QP?

186 KLDiv-class

KLDiv-class

The KLDiv class.

### **Description**

The elementwise KL-divergence  $x \log(x/y) - x + y$ .

#### Usage

```
KLDiv(x, y)
## S4 method for signature 'KLDiv'
to_numeric(object, values)
## S4 method for signature 'KLDiv'
sign_from_args(object)
## S4 method for signature 'KLDiv'
is_atom_convex(object)
## S4 method for signature 'KLDiv'
is_atom_concave(object)
## S4 method for signature 'KLDiv'
is_incr(object, idx)
## S4 method for signature 'KLDiv'
is_decr(object, idx)
## S4 method for signature 'KLDiv'
.grad(object, values)
## S4 method for signature 'KLDiv'
.domain(object)
```

#### **Arguments**

x	An Expression or numeric constant.
у	An Expression or numeric constant.
object	A KLDiv object.
values	A list of numeric values for the arguments
idx	An index into the atom.

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#### Methods (by generic)

- to\_numeric(KLDiv): The KL-divergence evaluted elementwise on the input value.
- sign\_from\_args(KLDiv): The atom is positive.
- is\_atom\_convex(KLDiv): The atom is convex.
- is\_atom\_concave(KLDiv): The atom is not concave.
- is\_incr(KLDiv): The atom is not monotonic in any argument.
- is\_decr(KLDiv): The atom is not monotonic in any argument.
- .grad(KLDiv): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain(KLDiv): Returns constraints describing the domain of the node

#### **Slots**

- x An Expression or numeric constant.
- y An Expression or numeric constant.

kl\_div

Kullback-Leibler Divergence

### Description

The elementwise Kullback-Leibler divergence,  $x \log(x/y) - x + y$ .

#### Usage

```
kl_div(x, y)
```

#### **Arguments**

```
x An Expression, vector, or matrix.
y An Expression, vector, or matrix.
```

### Value

An Expression representing the KL-divergence of the input.

### **Examples**

```
n <- 5
alpha <- seq(10, n-1+10)/n
beta <- seq(10, n-1+10)/n
P_tot <- 0.5
W_tot <- 1.0

P <- Variable(n)
W <- Variable(n)</pre>
```

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```
R <- kl_div(alpha*W, alpha*(W + beta*P)) - alpha*beta*P
obj <- sum(R)
constr <- list(P >= 0, W >= 0, sum(P) == P_tot, sum(W) == W_tot)
prob <- Problem(Minimize(obj), constr)
result <- solve(prob)

result$value
result$yalue(P)
result$getValue(W)</pre>
```

Kron-class

The Kron class.

## **Description**

This class represents the kronecker product.

## Usage

```
Kron(lh_exp, rh_exp)

## S4 method for signature 'Kron'
to_numeric(object, values)

## S4 method for signature 'Kron'
validate_args(object)

## S4 method for signature 'Kron'
dim_from_args(object)

## S4 method for signature 'Kron'
sign_from_args(object)

## S4 method for signature 'Kron'
is_incr(object, idx)

## S4 method for signature 'Kron'
is_decr(object, idx)

## S4 method for signature 'Kron'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

### **Arguments**

lh_exp	An Expression or numeric constant representing the left-hand matrix.
rh_exp	An Expression or numeric constant representing the right-hand matrix.
object	A Kron object.

values A list of arguments to the atom.

idx An index into the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector with two elements representing the size of the resulting expression.

data A list of additional data required by the atom.

### Methods (by generic)

- to\_numeric(Kron): The kronecker product of the two values.
- validate\_args(Kron): Check both arguments are vectors and the first is a constant.
- dim\_from\_args(Kron): The dimensions of the atom.
- sign\_from\_args(Kron): The sign of the atom.
- is\_incr(Kron): Is the left-hand expression positive?
- is\_decr(Kron): Is the right-hand expression negative?
- graph\_implementation(Kron): The graph implementation of the atom.

#### Slots

1h\_exp An Expression or numeric constant representing the left-hand matrix. rh\_exp An Expression or numeric constant representing the right-hand matrix.

```
kronecker, Expression, ANY-method

Kronecker Product
```

#### Description

The generalized kronecker product of two matrices.

#### Usage

```
## S4 method for signature 'Expression, ANY'
kronecker(X, Y, FUN = "*", make.dimnames = FALSE, ...)
## S4 method for signature 'ANY, Expression'
kronecker(X, Y, FUN = "*", make.dimnames = FALSE, ...)
```

#### **Arguments**

X An Expression or matrix.Y An Expression or matrix.

FUN Hardwired to "\*" for the kronecker product.

make.dimnames (Unimplemented) Dimension names are not supported in Expression objects.

... (Unimplemented) Optional arguments.

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#### Value

An Expression that represents the kronecker product.

#### **Examples**

```
X <- cbind(c(1,2), c(3,4))
Y <- Variable(2,2)
val <- cbind(c(5,6), c(7,8))

obj <- X %x% Y
prob <- Problem(Minimize(kronecker(X,Y)[1,1]), list(Y == val))
result <- solve(prob)
result$value
result$getValue(kronecker(X,Y))</pre>
```

LambdaMax-class

The LambdaMax class.

### **Description**

The maximum eigenvalue of a matrix,  $\lambda_{\max}(A)$ .

```
LambdaMax(A)
## S4 method for signature 'LambdaMax'
to_numeric(object, values)
## S4 method for signature 'LambdaMax'
.domain(object)
## S4 method for signature 'LambdaMax'
.grad(object, values)
## S4 method for signature 'LambdaMax'
validate_args(object)
## S4 method for signature 'LambdaMax'
dim_from_args(object)
## S4 method for signature 'LambdaMax'
sign_from_args(object)
## S4 method for signature 'LambdaMax'
is_atom_convex(object)
## S4 method for signature 'LambdaMax'
```

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```
is_atom_concave(object)
## S4 method for signature 'LambdaMax'
is_incr(object, idx)
## S4 method for signature 'LambdaMax'
is_decr(object, idx)
```

#### **Arguments**

A An Expression or numeric matrix.

object A LambdaMax object.

values A list of arguments to the atom.

idx An index into the atom.

### Methods (by generic)

- to\_numeric(LambdaMax): The largest eigenvalue of A. Requires that A be symmetric.
- .domain(LambdaMax): Returns the constraints describing the domain of the atom.
- .grad(LambdaMax): Gives the (sub/super)gradient of the atom with respect to each argument. Matrix expressions are vectorized, so the gradient is a matrix.
- validate\_args(LambdaMax): Check that A is square.
- dim\_from\_args(LambdaMax): The atom is a scalar.
- sign\_from\_args(LambdaMax): The sign of the atom is unknown.
- is\_atom\_convex(LambdaMax): The atom is convex.
- is\_atom\_concave(LambdaMax): The atom is not concave.
- is\_incr(LambdaMax): The atom is not monotonic in any argument.
- is\_decr(LambdaMax): The atom is not monotonic in any argument.

#### Slots

A An Expression or numeric matrix.

LambdaMin

The LambdaMin atom.

#### **Description**

The minimum eigenvalue of a matrix,  $\lambda_{\min}(A)$ .

#### Usage

LambdaMin(A)

#### **Arguments**

Α

An Expression or numeric matrix.

### Value

Returns the minimum eigenvalue of a matrix.

```
{\tt LambdaSumLargest-class}
```

The LambdaSumLargest class.

# Description

This class represents the sum of the k largest eigenvalues of a matrix.

### Usage

```
LambdaSumLargest(A, k)

## S4 method for signature 'LambdaSumLargest'
allow_complex(object)

## S4 method for signature 'LambdaSumLargest'
to_numeric(object, values)

## S4 method for signature 'LambdaSumLargest'
validate_args(object)

## S4 method for signature 'LambdaSumLargest'
get_data(object)

## S4 method for signature 'LambdaSumLargest'
get_data(object)
```

#### **Arguments**

A An Expression or numeric matrix.

k A positive integer.

object A LambdaSumLargest object.

values A list of numeric values for the arguments

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#### Methods (by generic)

- allow\_complex(LambdaSumLargest): Does the atom handle complex numbers?
- to\_numeric(LambdaSumLargest): Returns the largest eigenvalue of A, which must be symmetric.
- validate\_args(LambdaSumLargest): Verify that the argument A is square.
- get\_data(LambdaSumLargest): Returns the parameter k.
- .grad(LambdaSumLargest): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

k A positive integer.

LambdaSumSmallest

The LambdaSumSmallest atom.

## Description

This class represents the sum of the k smallest eigenvalues of a matrix.

#### Usage

```
LambdaSumSmallest(A, k)
```

# Arguments

A An Expression or numeric matrix.

k A positive integer.

### Value

Returns the sum of the k smallest eigenvalues of a matrix.

lambda\_max

Maximum Eigenvalue

# Description

The maximum eigenvalue of a matrix,  $\lambda_{\max}(A)$ .

## Usage

lambda\_max(A)

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#### **Arguments**

Α

An Expression or matrix.

#### Value

An Expression representing the maximum eigenvalue of the input.

## **Examples**

```
A <- Variable(2,2)
prob <- Problem(Minimize(lambda_max(A)), list(A >= 2))
result <- solve(prob)
result$value
result$getValue(A)

obj <- Maximize(A[2,1] - A[1,2])
prob <- Problem(obj, list(lambda_max(A) <= 100, A[1,1] == 2, A[2,2] == 2, A[2,1] == 2))
result <- solve(prob)
result$value
result$getValue(A)</pre>
```

lambda\_min

Minimum Eigenvalue

#### **Description**

The minimum eigenvalue of a matrix,  $\lambda_{\min}(A)$ .

#### Usage

```
lambda_min(A)
```

## **Arguments**

Α

An Expression or matrix.

### Value

An Expression representing the minimum eigenvalue of the input.

# **Examples**

```
A <- Variable(2,2)
val <- cbind(c(5,7), c(7,-3))
prob <- Problem(Maximize(lambda_min(A)), list(A == val))
result <- solve(prob)
result$value
result$getValue(A)</pre>
```

lambda\_sum\_largest 195

lambda\_sum\_largest Sum of Largest Eigenvalues

## **Description**

The sum of the largest k eigenvalues of a matrix.

### Usage

```
lambda_sum_largest(A, k)
```

### **Arguments**

A An Expression or matrix.

k The number of eigenvalues to sum over.

#### Value

An Expression representing the sum of the largest k eigenvalues of the input.

## **Examples**

```
C <- Variable(3,3)
val <- cbind(c(1,2,3), c(2,4,5), c(3,5,6))
prob <- Problem(Minimize(lambda_sum_largest(C,2)), list(C == val))
result <- solve(prob)
result$value
result$getValue(C)</pre>
```

### **Description**

The sum of the smallest k eigenvalues of a matrix.

# Usage

```
lambda_sum_smallest(A, k)
```

#### **Arguments**

A An Expression or matrix.

k The number of eigenvalues to sum over.

### Value

An Expression representing the sum of the smallest k eigenvalues of the input.

### **Examples**

```
C <- Variable(3,3)
val <- cbind(c(1,2,3), c(2,4,5), c(3,5,6))
prob <- Problem(Maximize(lambda_sum_smallest(C,2)), list(C == val))
result <- solve(prob)
result$value
result$getValue(C)</pre>
```

leaf-attr

Attributes of an Expression Leaf

## Description

Determine if an expression is positive or negative.

### Usage

```
is_pos(object)
is_neg(object)
```

## Arguments

object

A Leaf object.

### Value

A logical value.

Leaf-class

The Leaf class.

### **Description**

This class represents a leaf node, i.e. a Variable, Constant, or Parameter.

```
## S4 method for signature 'Leaf'
get_data(object)
## S4 method for signature 'Leaf'
dim(x)
## S4 method for signature 'Leaf'
variables(object)
## S4 method for signature 'Leaf'
parameters(object)
## S4 method for signature 'Leaf'
constants(object)
## S4 method for signature 'Leaf'
atoms(object)
## S4 method for signature 'Leaf'
is_convex(object)
## S4 method for signature 'Leaf'
is_concave(object)
## S4 method for signature 'Leaf'
is_log_log_convex(object)
## S4 method for signature 'Leaf'
is_log_log_concave(object)
## S4 method for signature 'Leaf'
is_nonneg(object)
## S4 method for signature 'Leaf'
is_nonpos(object)
## S4 method for signature 'Leaf'
is_pos(object)
## S4 method for signature 'Leaf'
is_neg(object)
## S4 method for signature 'Leaf'
is_hermitian(object)
## S4 method for signature 'Leaf'
is_symmetric(object)
```

```
## S4 method for signature 'Leaf'
is_imag(object)
## S4 method for signature 'Leaf'
is_complex(object)
## S4 method for signature 'Leaf'
domain(object)
## S4 method for signature 'Leaf'
project(object, value)
## S4 method for signature 'Leaf'
project_and_assign(object, value)
## S4 method for signature 'Leaf'
value(object)
## S4 replacement method for signature 'Leaf'
value(object) <- value</pre>
## S4 method for signature 'Leaf'
validate_val(object, val)
## S4 method for signature 'Leaf'
is_psd(object)
## S4 method for signature 'Leaf'
is_nsd(object)
## S4 method for signature 'Leaf'
is_quadratic(object)
## S4 method for signature 'Leaf'
is_pwl(object)
```

### Arguments

object, x A Leaf object.

value A numeric scalar, vector, or matrix.

val The assigned value.

## Methods (by generic)

- get\_data(Leaf): Leaves are not copied.
- dim(Leaf): The dimensions of the leaf node.
- variables(Leaf): List of Variable objects in the leaf node.

- parameters (Leaf): List of Parameter objects in the leaf node.
- constants(Leaf): List of Constant objects in the leaf node.
- atoms(Leaf): List of Atom objects in the leaf node.
- is\_convex(Leaf): A logical value indicating whether the leaf node is convex.
- is\_concave(Leaf): A logical value indicating whether the leaf node is concave.
- is\_log\_log\_convex(Leaf): Is the expression log-log convex?
- is\_log\_log\_concave(Leaf): Is the expression log-log concave?
- is\_nonneg(Leaf): A logical value indicating whether the leaf node is nonnegative.
- is\_nonpos(Leaf): A logical value indicating whether the leaf node is nonpositive.
- is\_pos(Leaf): Is the expression positive?
- is\_neg(Leaf): Is the expression negative?
- is\_hermitian(Leaf): A logical value indicating whether the leaf node is hermitian.
- is\_symmetric(Leaf): A logical value indicating whether the leaf node is symmetric.
- is\_imag(Leaf): A logical value indicating whether the leaf node is imaginary.
- is\_complex(Leaf): A logical value indicating whether the leaf node is complex.
- domain(Leaf): A list of constraints describing the closure of the region where the leaf node
  is finite. Default is the full domain.
- project(Leaf): Project value onto the attribute set of the leaf.
- project\_and\_assign(Leaf): Project and assign a value to the leaf.
- value(Leaf): Get the value of the leaf.
- value(Leaf) <- value: Set the value of the leaf.
- validate\_val(Leaf): Check that val satisfies symbolic attributes of leaf.
- is\_psd(Leaf): A logical value indicating whether the leaf node is a positive semidefinite matrix.
- is\_nsd(Leaf): A logical value indicating whether the leaf node is a negative semidefinite matrix.
- is\_quadratic(Leaf): Leaf nodes are always quadratic.
- is\_pwl(Leaf): Leaf nodes are always piecewise linear.

### Slots

id (Internal) A unique integer identification number used internally. dim The dimensions of the leaf.

value The numeric value of the leaf.

nonneg Is the leaf nonnegative?

nonpos Is the leaf nonpositive?

complex Is the leaf a complex number?

imag Is the leaf imaginary?

symmetric Is the leaf a symmetric matrix?

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```
diag Is the leaf a diagonal matrix?
```

PSD Is the leaf positive semidefinite?

NSD Is the leaf negative semidefinite?

hermitian Is the leaf hermitian?

boolean Is the leaf boolean? Is the variable boolean? May be TRUE = entire leaf is boolean, FALSE = entire leaf is not boolean, or a vector of indices which should be constrained as boolean, where each index is a vector of length exactly equal to the length of dim.

integer Is the leaf integer? The semantics are the same as the boolean argument.

sparsity A matrix representing the fixed sparsity pattern of the leaf.

pos Is the leaf strictly positive?

neg Is the leaf strictly negative?

linearize

Affine Approximation to an Expression

## Description

Gives an elementwise lower (upper) bound for convex (concave) expressions that is tight at the current variable/parameter values. No guarantees for non-DCP expressions.

## Usage

```
linearize(expr)
```

## Arguments

expr

An Expression to linearize.

### Details

If f and g are convex, the objective f-g can be (heuristically) minimized using the implementation below of the convex-concave method:

```
for(iters in 1:N) solve(Problem(Minimize(f - linearize(g))))
```

#### Value

An affine expression or NA if cannot be linearized.

ListORConstr-class 201

ListORConstr-class

A Class Union of List and Constraint

#### **Description**

A Class Union of List and Constraint

## Usage

```
## S4 method for signature 'ListORConstr'
id(object)
```

## Arguments

object

A list or Constraint object.

#### Methods (by generic)

• id(ListORConstr): Returns the ID associated with the list or constraint.

log, Expression-method *Logarithms* 

### **Description**

The elementwise logarithm. log computes the logarithm, by default the natural logarithm, log10 computes the common (i.e., base 10) logarithm, and log2 computes the binary (i.e., base 2) logarithms. The general form log(x, base) computes logarithms with base base. log1p computes elementwise the function log(1+x).

```
## S4 method for signature 'Expression'
log(x, base = base::exp(1))

## S4 method for signature 'Expression'
log10(x)

## S4 method for signature 'Expression'
log2(x)

## S4 method for signature 'Expression'
log1p(x)
```

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#### **Arguments**

x An Expression.

base (Optional) A positive number that is the base with respect to which the logarithm

is computed. Defaults to e.

#### Value

An Expression representing the exponentiated input.

### **Examples**

```
# Log in objective
x <- Variable(2)</pre>
obj <- Maximize(sum(log(x)))</pre>
constr <- list(x <= matrix(c(1, exp(1))))
prob <- Problem(obj, constr)</pre>
result <- solve(prob)
result$value
result$getValue(x)
# Log in constraint
obj <- Minimize(sum(x))</pre>
constr <- list(log2(x) >= 0, x <= matrix(c(1,1)))
prob <- Problem(obj, constr)</pre>
result <- solve(prob)</pre>
result$value
result$getValue(x)
# Index into log
obj <- Maximize(log10(x)[2])</pre>
constr <- list(x <= matrix(c(1, exp(1))))
prob <- Problem(obj, constr)</pre>
result <- solve(prob)</pre>
result$value
# Scalar log
obj <- Maximize(log1p(x[2]))</pre>
constr <- list(x <= matrix(c(1, exp(1))))
prob <- Problem(obj, constr)</pre>
result <- solve(prob)</pre>
result$value
```

Log-class

The Log class.

## Description

This class represents the elementwise natural logarithm log(x).

Log-class 203

#### Usage

```
Log(x)
## S4 method for signature 'Log'
to_numeric(object, values)
## S4 method for signature 'Log'
sign_from_args(object)
## S4 method for signature 'Log'
is_atom_convex(object)
## S4 method for signature 'Log'
is_atom_concave(object)
## S4 method for signature 'Log'
is_atom_log_log_convex(object)
## S4 method for signature 'Log'
is_atom_log_log_concave(object)
## S4 method for signature 'Log'
is_incr(object, idx)
## S4 method for signature 'Log'
is_decr(object, idx)
## S4 method for signature 'Log'
.grad(object, values)
## S4 method for signature 'Log'
.domain(object)
```

#### **Arguments**

x An Expression or numeric constant.

object A Log object.

values A list of numeric values for the arguments

idx An index into the atom.

## Methods (by generic)

- to\_numeric(Log): The elementwise natural logarithm of the input value.
- sign\_from\_args(Log): The sign of the atom is unknown.
- is\_atom\_convex(Log): The atom is not convex.
- is\_atom\_concave(Log): The atom is concave.

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- is\_atom\_log\_log\_convex(Log): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Log): Is the atom log-log concave?
- is\_incr(Log): The atom is weakly increasing.
- is\_decr(Log): The atom is not weakly decreasing.
- .grad(Log): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain(Log): Returns constraints describing the domain of the node

#### **Slots**

x An Expression or numeric constant.

Log1p-class

The Log1p class.

## Description

This class represents the elementwise operation  $\log(1+x)$ .

#### Usage

```
Log1p(x)
## S4 method for signature 'Log1p'
to_numeric(object, values)
## S4 method for signature 'Log1p'
sign_from_args(object)
## S4 method for signature 'Log1p'
.grad(object, values)
## S4 method for signature 'Log1p'
.domain(object)
```

#### **Arguments**

x An Expression or numeric constant.

object A Log1p object.

values A list of numeric values for the arguments

#### Methods (by generic)

- $\bullet$  to\_numeric(Log1p): The elementwise natural logarithm of one plus the input value.
- sign\_from\_args(Log1p): The sign of the atom.
- .grad(Log1p): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain(Log1p): Returns constraints describing the domain of the node

LogDet-class 205

### **Slots**

x An Expression or numeric constant.

LogDet-class

The LogDet class.

## Description

The natural logarithm of the determinant of a matrix,  $\log \det(A)$ .

```
LogDet(A)
## S4 method for signature 'LogDet'
to_numeric(object, values)
## S4 method for signature 'LogDet'
validate_args(object)
## S4 method for signature 'LogDet'
dim_from_args(object)
## S4 method for signature 'LogDet'
sign_from_args(object)
## S4 method for signature 'LogDet'
is_atom_convex(object)
## S4 method for signature 'LogDet'
is_atom_concave(object)
## S4 method for signature 'LogDet'
is_incr(object, idx)
## S4 method for signature 'LogDet'
is_decr(object, idx)
## S4 method for signature 'LogDet'
.grad(object, values)
## S4 method for signature 'LogDet'
.domain(object)
```

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#### **Arguments**

A An Expression or numeric matrix.

object A LogDet object.

values A list of numeric values for the arguments

idx An index into the atom.

## Methods (by generic)

• to\_numeric(LogDet): The log-determinant of SDP matrix A. This is the sum of logs of the eigenvalues and is equivalent to the nuclear norm of the matrix logarithm of A.

- validate\_args(LogDet): Check that A is square.
- dim\_from\_args(LogDet): The atom is a scalar.
- sign\_from\_args(LogDet): The atom is non-negative.
- is\_atom\_convex(LogDet): The atom is not convex.
- is\_atom\_concave(LogDet): The atom is concave.
- is\_incr(LogDet): The atom is not monotonic in any argument.
- is\_decr(LogDet): The atom is not monotonic in any argument.
- .grad(LogDet): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain(LogDet): Returns constraints describing the domain of the node

#### Slots

A An Expression or numeric matrix.

logistic

Logistic Function

## **Description**

The elementwise logistic function,  $\log(1+e^x)$ . This is a special case of  $\log(\text{sum}(\exp))$  that evaluates to a vector rather than to a scalar, which is useful for logistic regression.

#### Usage

logistic(x)

#### **Arguments**

Х

An Expression, vector, or matrix.

#### Value

An Expression representing the logistic function evaluated at the input.

Logistic-class 207

#### **Examples**

```
set.seed(92)
n <- 20
m < -1000
sigma <- 45
beta_true <- stats::rnorm(n)</pre>
idxs <- sample(n, size = 0.8*n, replace = FALSE)</pre>
beta_true[idxs] <- 0</pre>
X \leftarrow matrix(stats::rnorm(m*n, 0, 5), nrow = m, ncol = n)
y <- sign(X %*% beta_true + stats::rnorm(m, 0, sigma))</pre>
beta <- Variable(n)</pre>
X_{sign} \leftarrow apply(X, 2, function(x) { ifelse(y <= 0, -1, 1) * x })
obj <- -sum(logistic(-X[y <= 0,] %*% beta)) - sum(logistic(X[y == 1,] %*% beta))
prob <- Problem(Maximize(obj))</pre>
result <- solve(prob)</pre>
log_odds <- result$getValue(X %*% beta)</pre>
beta_res <- result$getValue(beta)</pre>
y_probs <- 1/(1 + exp(-X %*% beta_res))
log(y_probs/(1 - y_probs))
```

Logistic-class

The Logistic class.

#### **Description**

This class represents the elementwise operation  $\log(1+e^x)$ . This is a special case of  $\log(\text{sum}(\exp))$  that evaluates to a vector rather than to a scalar, which is useful for logistic regression.

```
Logistic(x)
## S4 method for signature 'Logistic'
to_numeric(object, values)
## S4 method for signature 'Logistic'
sign_from_args(object)
## S4 method for signature 'Logistic'
is_atom_convex(object)
## S4 method for signature 'Logistic'
is_atom_concave(object)
## S4 method for signature 'Logistic'
```

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```
is_incr(object, idx)
## S4 method for signature 'Logistic'
is_decr(object, idx)
## S4 method for signature 'Logistic'
.grad(object, values)
```

### Arguments

x An Expression or numeric constant.

object A Logistic object.

values A list of numeric values for the arguments

idx An index into the atom.

### Methods (by generic)

- to\_numeric(Logistic): Evaluates e^x elementwise, adds one, and takes the natural logarithm.
- sign\_from\_args(Logistic): The atom is positive.
- is\_atom\_convex(Logistic): The atom is convex.
- is\_atom\_concave(Logistic): The atom is not concave.
- is\_incr(Logistic): The atom is weakly increasing.
- is\_decr(Logistic): The atom is not weakly decreasing.
- .grad(Logistic): Gives the (sub/super)gradient of the atom w.r.t. each variable

### **Slots**

x An Expression or numeric constant.

LogSumExp-class

The LogSumExp class.

### **Description**

The natural logarithm of the sum of the elementwise exponential,  $\log \sum_{i=1}^{n} e^{x_i}$ .

```
LogSumExp(x, axis = NA_real_, keepdims = FALSE)
## S4 method for signature 'LogSumExp'
to_numeric(object, values)
## S4 method for signature 'LogSumExp'
```

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```
.grad(object, values)
## S4 method for signature 'LogSumExp'
.column_grad(object, value)
## S4 method for signature 'LogSumExp'
sign_from_args(object)
## S4 method for signature 'LogSumExp'
is_atom_convex(object)
## S4 method for signature 'LogSumExp'
is_atom_concave(object)
## S4 method for signature 'LogSumExp'
is_incr(object, idx)
## S4 method for signature 'LogSumExp'
is_decr(object, idx)
```

#### **Arguments**

x An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

object A LogSumExp object.
values A list of numeric values.

value A numeric value.

idx An index into the atom.

#### Methods (by generic)

- to\_numeric(LogSumExp): Evaluates  $e^x$  elementwise, sums, and takes the natural log.
- .grad(LogSumExp): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(LogSumExp): Gives the (sub/super)gradient of the atom w.r.t. each column variable.
- sign\_from\_args(LogSumExp): Returns sign (is positive, is negative) of the atom.
- is\_atom\_convex(LogSumExp): The atom is convex.
- is\_atom\_concave(LogSumExp): The atom is not concave.
- is\_incr(LogSumExp): The atom is weakly increasing in the index.
- is\_decr(LogSumExp): The atom is not weakly decreasing in the index.

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### **Slots**

x An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

log\_det

Log-Determinant

# Description

The natural logarithm of the determinant of a matrix,  $\log \det(A)$ .

# Usage

```
log_det(A)
```

### **Arguments**

Α

An Expression or matrix.

## Value

An Expression representing the log-determinant of the input.

## **Examples**

log\_log\_curvature 211

log\_log\_curvature

Log-Log Curvature of Expression

## Description

The log-log curvature of an expression.

The log-log curvature of an expression.

### Usage

```
log_log_curvature(object)
## S4 method for signature 'Expression'
log_log_curvature(object)
```

## Arguments

object

An Expression object.

#### Value

A string indicating the log-log curvature of the expression, either "LOG\_LOG\_CONSTANT", "LOG\_LOG\_AFFINE", "LOG\_LOG\_CONVEX, "LOG\_LOG\_CONCAVE", or "UNKNOWN".

A string indicating the log-log curvature of the expression, either "LOG\_LOG\_CONSTANT", "LOG\_LOG\_AFFINE", "LOG\_LOG\_CONVEX", "LOG\_LOG\_CONCAVE", or "UNKNOWN".

```
log_log_curvature-atom
```

Log-Log Curvature of an Atom

#### **Description**

Determine if an atom is log-log convex, concave, or affine.

### Usage

```
is_atom_log_log_convex(object)
is_atom_log_log_concave(object)
is_atom_log_log_affine(object)
```

#### **Arguments**

object

A Atom object.

212 log\_sum\_exp

### Value

A logical value.

```
log_log_curvature-methods
```

Log-Log Curvature Properties

# Description

Determine if an expression is log-log constant, log-log affine, log-log convex, or log-log concave.

## Usage

```
is_log_log_constant(object)
is_log_log_affine(object)
is_log_log_convex(object)
is_log_log_concave(object)
```

# Arguments

object

An Expression object.

### Value

A logical value.

log\_sum\_exp

Log-Sum-Exponential

# Description

The natural logarithm of the sum of the elementwise exponential,  $\log \sum_{i=1}^n e^{x_i}$ .

```
log_sum_exp(x, axis = NA_real_, keepdims = FALSE)
```

## Arguments

x An Expression, vector, or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

#### Value

An Expression representing the log-sum-exponential of the input.

#### **Examples**

```
A <- Variable(2,2)
val <- cbind(c(5,7), c(0,-3))
prob <- Problem(Minimize(log_sum_exp(A)), list(A == val))
result <- solve(prob)
result$getValue(A)</pre>
```

```
make_sparse_diagonal_matrix
```

Make a CSC sparse diagonal matrix

### **Description**

Make a CSC sparse diagonal matrix

### Usage

```
make_sparse_diagonal_matrix(size, diagonal = NULL)
```

#### **Arguments**

size number of rows or columns

diagonal if specified, the diagonal values, in which case size is ignored

#### Value

a compressed sparse column diagonal matrix

214 MatrixFrac-class

MatrixFrac-class

The MatrixFrac class.

## Description

The matrix fraction function  $tr(X^TP^{-1}X)$ .

```
MatrixFrac(X, P)
## S4 method for signature 'MatrixFrac'
allow_complex(object)
## S4 method for signature 'MatrixFrac'
to_numeric(object, values)
## S4 method for signature 'MatrixFrac'
validate_args(object)
## S4 method for signature 'MatrixFrac'
dim_from_args(object)
## S4 method for signature 'MatrixFrac'
sign_from_args(object)
## S4 method for signature 'MatrixFrac'
is_atom_convex(object)
## S4 method for signature 'MatrixFrac'
is_atom_concave(object)
## S4 method for signature 'MatrixFrac'
is_incr(object, idx)
## S4 method for signature 'MatrixFrac'
is_decr(object, idx)
## S4 method for signature 'MatrixFrac'
is_quadratic(object)
## S4 method for signature 'MatrixFrac'
is_qpwa(object)
## S4 method for signature 'MatrixFrac'
.domain(object)
```

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```
## S4 method for signature 'MatrixFrac'
.grad(object, values)
```

#### **Arguments**

X An Expression or numeric matrix.

P An Expression or numeric matrix.

object A MatrixFrac object.

values A list of numeric values for the arguments

idx An index into the atom.

### Methods (by generic)

• allow\_complex(MatrixFrac): Does the atom handle complex numbers?

- to\_numeric(MatrixFrac): The trace of  $X^TP^{-1}X$ .
- validate\_args(MatrixFrac): Check that the dimensions of x and P match.
- dim\_from\_args(MatrixFrac): The atom is a scalar.
- sign\_from\_args(MatrixFrac): The atom is positive.
- is\_atom\_convex(MatrixFrac): The atom is convex.
- is\_atom\_concave(MatrixFrac): The atom is not concave.
- is\_incr(MatrixFrac): The atom is not monotonic in any argument.
- is\_decr(MatrixFrac): The atom is not monotonic in any argument.
- is\_quadratic(MatrixFrac): True if x is affine and P is constant.
- is\_qpwa(MatrixFrac): True if x is piecewise linear and P is constant.
- .domain(MatrixFrac): Returns constraints describing the domain of the node
- .grad(MatrixFrac): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### Slots

- X An Expression or numeric matrix.
- P An Expression or numeric matrix.

MatrixStuffing-class The MatrixStuffing class.

#### Description

The MatrixStuffing class.

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#### Usage

```
## S4 method for signature 'MatrixStuffing,Problem'
perform(object, problem)

## S4 method for signature 'MatrixStuffing,Solution,InverseData'
invert(object, solution, inverse_data)
```

## Arguments

object A MatrixStuffing object.

problem A Problem object to stuff; the arguments of every constraint must be affine.

solution A Solution to a problem that generated the inverse data.

inverse\_data The data encoding the original problem.

### Methods (by generic)

- perform(object = MatrixStuffing, problem = Problem): Returns a stuffed problem. The returned problem is a minimization problem in which every constraint in the problem has affine arguments that are expressed in the form A
- invert(object = MatrixStuffing, solution = Solution, inverse\_data = InverseData ): Returns the solution to the original problem given the inverse\_data.

matrix\_frac

Matrix Fraction

# Description

$$tr(X^TP^{-1}X).$$

#### Usage

```
matrix_frac(X, P)
```

# Arguments

X An Expression or matrix. Must have the same number of rows as P.

P An Expression or matrix. Must be an invertible square matrix.

#### Value

An Expression representing the matrix fraction evaluated at the input.

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#### **Examples**

```
## Not run:
set.seed(192)
m <- 100
n <- 80
r <- 70
A <- matrix(stats::rnorm(m*n), nrow = m, ncol = n)
b <- matrix(stats::rnorm(m), nrow = m, ncol = 1)</pre>
G <- matrix(stats::rnorm(r*n), nrow = r, ncol = n)</pre>
h <- matrix(stats::rnorm(r), nrow = r, ncol = 1)</pre>
P \leftarrow t(A) \% A
q < -2 * t(A) %*% b
r <- t(b) %*% b
Pinv <- base::solve(P)
x <- Variable(n)</pre>
obj <- matrix_frac(x, Pinv) + t(q) %*% x + r
constr <- list(G %*% x == h)
prob <- Problem(Minimize(obj), constr)</pre>
result <- solve(prob)</pre>
result$value
## End(Not run)
```

matrix\_prop-methods

Matrix Properties

### **Description**

Determine if an expression is positive semidefinite, negative semidefinite, hermitian, and/or symmetric.

# Usage

```
is_psd(object)
is_nsd(object)
is_hermitian(object)
is_symmetric(object)
```

## **Arguments**

object

An Expression object.

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# Value

A logical value.

matrix\_trace

Matrix Trace

# Description

The sum of the diagonal entries in a matrix.

# Usage

```
matrix_trace(expr)
```

# Arguments

expr

An Expression or matrix.

### Value

An Expression representing the trace of the input.

# **Examples**

```
C <- Variable(3,3)
val <- cbind(3:5, 6:8, 9:11)
prob <- Problem(Maximize(matrix_trace(C)), list(C == val))
result <- solve(prob)
result$value</pre>
```

MaxElemwise-class

The MaxElemwise class.

# Description

This class represents the elementwise maximum.

MaxElemwise-class 219

#### Usage

```
MaxElemwise(arg1, arg2, ...)
## S4 method for signature 'MaxElemwise'
to_numeric(object, values)
## S4 method for signature 'MaxElemwise'
sign_from_args(object)
## S4 method for signature 'MaxElemwise'
is_atom_convex(object)
## S4 method for signature 'MaxElemwise'
is_atom_concave(object)
## S4 method for signature 'MaxElemwise'
is_atom_log_log_convex(object)
## S4 method for signature 'MaxElemwise'
is_atom_log_log_concave(object)
## S4 method for signature 'MaxElemwise'
is_incr(object, idx)
## S4 method for signature 'MaxElemwise'
is_decr(object, idx)
## S4 method for signature 'MaxElemwise'
is_pwl(object)
## S4 method for signature 'MaxElemwise'
.grad(object, values)
```

### **Arguments**

argl	The first Expression in the maximum operation.
arg2	The second Expression in the maximum operation.
	Additional Expression objects in the maximum operation.
object	A MaxElemwise object.
values	A list of numeric values for the arguments
idx	An index into the atom.

- to\_numeric(MaxElemwise): The elementwise maximum.
- sign\_from\_args(MaxElemwise): The sign of the atom.

220 MaxEntries-class

- is\_atom\_convex(MaxElemwise): The atom is convex.
- is\_atom\_concave(MaxElemwise): The atom is not concave.
- is\_atom\_log\_log\_convex(MaxElemwise): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(MaxElemwise): Is the atom log-log concave?
- is\_incr(MaxElemwise): The atom is weakly increasing.
- is\_decr(MaxElemwise): The atom is not weakly decreasing.
- is\_pwl(MaxElemwise): Are all the arguments piecewise linear?
- .grad(MaxElemwise): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

```
arg1 The first Expression in the maximum operation.arg2 The second Expression in the maximum operation.... Additional Expression objects in the maximum operation.
```

MaxEntries-class

The MaxEntries class.

### **Description**

The maximum of an expression.

```
MaxEntries(x, axis = NA_real_, keepdims = FALSE)
## S4 method for signature 'MaxEntries'
to_numeric(object, values)
## S4 method for signature 'MaxEntries'
sign_from_args(object)
## S4 method for signature 'MaxEntries'
is_atom_convex(object)
## S4 method for signature 'MaxEntries'
is_atom_concave(object)
## S4 method for signature 'MaxEntries'
is_atom_log_log_convex(object)
## S4 method for signature 'MaxEntries'
is_atom_log_log_concave(object)
```

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```
## S4 method for signature 'MaxEntries'
is_incr(object, idx)

## S4 method for signature 'MaxEntries'
is_decr(object, idx)

## S4 method for signature 'MaxEntries'
is_pwl(object)

## S4 method for signature 'MaxEntries'
.grad(object, values)

## S4 method for signature 'MaxEntries'
.column_grad(object, value)
```

#### **Arguments**

x An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

object A MaxEntries object.

values A list of numeric values for the arguments

idx An index into the atom.

value A numeric value

- to\_numeric(MaxEntries): The largest entry in x.
- sign\_from\_args(MaxEntries): The sign of the atom.
- is\_atom\_convex(MaxEntries): The atom is convex.
- is\_atom\_concave(MaxEntries): The atom is not concave.
- is\_atom\_log\_log\_convex(MaxEntries): Is the atom log-log convex.
- is\_atom\_log\_log\_concave(MaxEntries): Is the atom log-log concave.
- is\_incr(MaxEntries): The atom is weakly increasing in every argument.
- is\_decr(MaxEntries): The atom is not weakly decreasing in any argument.
- is\_pwl(MaxEntries): Is x piecewise linear?
- .grad(MaxEntries): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(MaxEntries): Gives the (sub/super)gradient of the atom w.r.t. each column variable

222 Maximize-class

# Slots

x An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

Maximize-class

The Maximize class.

### **Description**

This class represents an optimization objective for maximization.

### Usage

```
Maximize(expr)
## S4 method for signature 'Maximize'
canonicalize(object)
## S4 method for signature 'Maximize'
is_dcp(object)
## S4 method for signature 'Maximize'
is_dgp(object)
```

#### **Arguments**

expr A scalar Expression to maximize.

object A Maximize object.

# Methods (by generic)

- canonicalize(Maximize): Negates the target expression's objective.
- is\_dcp(Maximize): A logical value indicating whether the objective is concave.
- is\_dgp(Maximize): A logical value indicating whether the objective is log-log concave.

#### **Slots**

expr A scalar Expression to maximize.

max\_elemwise 223

### **Examples**

```
x <- Variable(3)
alpha <- c(0.8,1.0,1.2)
obj <- sum(log(alpha + x))
constr <- list(x >= 0, sum(x) == 1)
prob <- Problem(Maximize(obj), constr)
result <- solve(prob)
result$value
result$getValue(x)</pre>
```

max\_elemwise

Elementwise Maximum

### **Description**

The elementwise maximum.

### Usage

```
max_elemwise(arg1, arg2, ...)
```

# Arguments

```
    arg1 An Expression, vector, or matrix.
    arg2 An Expression, vector, or matrix.
    Additional Expression objects, vectors, or matrices.
```

### Value

An Expression representing the elementwise maximum of the inputs.

```
c <- matrix(c(1,-1))
prob <- Problem(Minimize(max_elemwise(t(c), 2, 2 + t(c))[2]))
result <- solve(prob)
result$value</pre>
```

224 max\_entries

max_entries	Maximu

## **Description**

The maximum of an expression.

# Usage

```
max_entries(x, axis = NA_real_, keepdims = FALSE)
## S3 method for class 'Expression'
max(..., na.rm = FALSE)
```

#### **Arguments**

X	An Expression, vector, or matrix.
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.
	Numeric scalar, vector, matrix, or Expression objects.
na.rm	(Unimplemented) A logical value indicating whether missing values should be removed.

#### Value

An Expression representing the maximum of the input.

```
x <- Variable(2)
val <- matrix(c(-5,-10))
prob <- Problem(Minimize(max_entries(x)), list(x == val))
result <- solve(prob)
result$value

A <- Variable(2,2)
val <- rbind(c(-5,2), c(-3,1))
prob <- Problem(Minimize(max_entries(A, axis = 1)[2,1]), list(A == val))
result <- solve(prob)
result$value
x <- Variable(2)
val <- matrix(c(-5,-10))
prob <- Problem(Minimize(max_entries(x)), list(x == val))
result <- solve(prob)</pre>
```

mean.Expression 225

```
result$value

A <- Variable(2,2)
val <- rbind(c(-5,2), c(-3,1))
prob <- Problem(Minimize(max_entries(A, axis = 1)[2,1]), list(A == val))
result <- solve(prob)
result$value</pre>
```

mean.Expression

Arithmetic Mean

### **Description**

The arithmetic mean of an expression.

### Usage

```
## S3 method for class 'Expression'
mean(x, trim = 0, na.rm = FALSE, ...)
```

### **Arguments**

X	An Expression object.
trim	(Unimplemented) The fraction (0 to 0.5) of observations to be trimmed from each end of $\boldsymbol{x}$ before the mean is computed.
na.rm	(Unimplemented) A logical value indicating whether missing values should be removed.
	(Unimplemented) Optional arguments.

#### Value

An Expression representing the mean of the input.

```
A <- Variable(2,2)
val <- cbind(c(-5,2), c(-3,1))
prob <- Problem(Minimize(mean(A)), list(A == val))
result <- solve(prob)
result$value</pre>
```

226 MinElemwise-class

MinElemwise-class

The MinElemwise class.

### **Description**

This class represents the elementwise minimum.

## Usage

```
MinElemwise(arg1, arg2, ...)
## S4 method for signature 'MinElemwise'
to_numeric(object, values)
## S4 method for signature 'MinElemwise'
sign_from_args(object)
## S4 method for signature 'MinElemwise'
is_atom_convex(object)
## S4 method for signature 'MinElemwise'
is_atom_concave(object)
## S4 method for signature 'MinElemwise'
is_atom_log_log_convex(object)
## S4 method for signature 'MinElemwise'
is_atom_log_log_concave(object)
## S4 method for signature 'MinElemwise'
is_incr(object, idx)
## S4 method for signature 'MinElemwise'
is_decr(object, idx)
## S4 method for signature 'MinElemwise'
is_pwl(object)
## S4 method for signature 'MinElemwise'
.grad(object, values)
```

#### **Arguments**

arg1	The first Expression in the minimum operation.
arg2	The second Expression in the minimum operation.
	Additional Expression objects in the minimum operation.

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object A MinElemwise object.

values A list of numeric values for the arguments

idx An index into the atom.

### Methods (by generic)

- to\_numeric(MinElemwise): The elementwise minimum.
- sign\_from\_args(MinElemwise): The sign of the atom.
- is\_atom\_convex(MinElemwise): The atom is not convex.
- is\_atom\_concave(MinElemwise): The atom is not concave.
- is\_atom\_log\_log\_convex(MinElemwise): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(MinElemwise): Is the atom log-log concave?
- is\_incr(MinElemwise): The atom is weakly increasing.
- is\_decr(MinElemwise): The atom is not weakly decreasing.
- is\_pwl(MinElemwise): Are all the arguments piecewise linear?
- .grad(MinElemwise): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

```
arg1 The first Expression in the minimum operation.arg2 The second Expression in the minimum operation.... Additional Expression objects in the minimum operation.
```

MinEntries-class

The MinEntries class.

### **Description**

The minimum of an expression.

```
MinEntries(x, axis = NA_real_, keepdims = FALSE)
## S4 method for signature 'MinEntries'
to_numeric(object, values)
## S4 method for signature 'MinEntries'
sign_from_args(object)
## S4 method for signature 'MinEntries'
is_atom_convex(object)
## S4 method for signature 'MinEntries'
```

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```
is_atom_concave(object)

## S4 method for signature 'MinEntries'
is_atom_log_log_convex(object)

## S4 method for signature 'MinEntries'
is_atom_log_log_concave(object)

## S4 method for signature 'MinEntries'
is_incr(object, idx)

## S4 method for signature 'MinEntries'
is_decr(object, idx)

## S4 method for signature 'MinEntries'
is_pwl(object)

## S4 method for signature 'MinEntries'
.grad(object, values)

## S4 method for signature 'MinEntries'
.column_grad(object, value)
```

### **Arguments**

x An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

object A MinEntries object.

values A list of numeric values for the arguments

idx An index into the atom.

value A numeric value

- to\_numeric(MinEntries): The largest entry in x.
- sign\_from\_args(MinEntries): The sign of the atom.
- is\_atom\_convex(MinEntries): The atom is not convex.
- is\_atom\_concave(MinEntries): The atom is concave.
- is\_atom\_log\_log\_convex(MinEntries): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(MinEntries): Is the atom log-log concave?
- is\_incr(MinEntries): The atom is weakly increasing in every argument.

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- is\_decr(MinEntries): The atom is not weakly decreasing in any argument.
- is\_pwl(MinEntries): Is x piecewise linear?
- .grad(MinEntries): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(MinEntries): Gives the (sub/super)gradient of the atom w.r.t. each column variable

#### Slots

x An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

Minimize-class

The Minimize class.

### **Description**

This class represents an optimization objective for minimization.

### Usage

```
Minimize(expr)
## S4 method for signature 'Minimize'
canonicalize(object)
## S4 method for signature 'Minimize'
is_dcp(object)
## S4 method for signature 'Minimize'
is_dgp(object)
```

#### **Arguments**

expr A scalar Expression to minimize.

object A Minimize object.

# Methods (by generic)

- canonicalize(Minimize): Pass on the target expression's objective and constraints.
- is\_dcp(Minimize): A logical value indicating whether the objective is convex.
- is\_dgp(Minimize): A logical value indicating whether the objective is log-log convex.

#### Slots

expr A scalar Expression to minimize.

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min\_elemwise

Elementwise Minimum

# Description

The elementwise minimum.

### Usage

```
min_elemwise(arg1, arg2, ...)
```

# Arguments

```
    arg1 An Expression, vector, or matrix.
    arg2 An Expression, vector, or matrix.
    Additional Expression objects, vectors, or matrices.
```

#### Value

An Expression representing the elementwise minimum of the inputs.

## **Examples**

```
a <- cbind(c(-5,2), c(-3,-1))
b <- cbind(c(5,4), c(-1,2))
prob <- Problem(Minimize(min_elemwise(a, 0, b)[1,2]))
result <- solve(prob)
result$value</pre>
```

min\_entries

Minimum

# Description

The minimum of an expression.

```
min_entries(x, axis = NA_real_, keepdims = FALSE)
## S3 method for class 'Expression'
min(..., na.rm = FALSE)
```

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# Arguments

Χ	An Expression, vector, or matrix.
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.
	Numeric scalar, vector, matrix, or Expression objects.
na.rm	(Unimplemented) A logical value indicating whether missing values should be removed.

### Value

An Expression representing the minimum of the input.

### **Examples**

```
A <- Variable(2,2)
val <- cbind(c(-5,2), c(-3,1))
prob <- Problem(Maximize(min_entries(A)), list(A == val))
result <- solve(prob)
result$value
A <- Variable(2,2)
val <- cbind(c(-5,2), c(-3,1))
prob <- Problem(Maximize(min_entries(A)), list(A == val))
result <- solve(prob)
result$value</pre>
```

mip\_capable

Solver Capabilities

### **Description**

Determine if a solver is capable of solving a mixed-integer program (MIP).

### Usage

```
mip_capable(solver)
```

## **Arguments**

solver

A ReductionSolver object.

## Value

A logical value.

232 mixed\_norm

### **Examples**

```
mip_capable(ECOS())
```

MixedNorm

The MixedNorm atom.

## Description

The 
$$l_{p,q}$$
 norm of X,  $(\sum_k (\sum_l ||X_{k,l}||^p)^{q/p})^{1/q}.$ 

## Usage

```
MixedNorm(X, p = 2, q = 1)
```

### **Arguments**

X The matrix to take the  $l_{p,q}$  norm of

p The type of inner norm

q The type of outer norm

#### Value

Returns the mixed norm of X with specified parameters p and q

mixed\_norm

Mixed Norm

# Description

$$l_{p,q}(x) = \left(\sum_{i=1}^{n} \left(\sum_{j=1}^{m} |x_{i,j}|\right)^{q/p}\right)^{1/q}.$$

### Usage

$$mixed_norm(X, p = 2, q = 1)$$

### **Arguments**

X An Expression, vector, or matrix.

p The type of inner norm.

q The type of outer norm.

## Value

An Expression representing the  $l_{p,q}$  norm of the input.

MOSEK-class 233

#### **Examples**

```
A <- Variable(2,2)
val <- cbind(c(3,3), c(4,4))
prob <- Problem(Minimize(mixed_norm(A,2,1)), list(A == val))
result <- solve(prob)
result$value
result$yalue(A)

val <- cbind(c(1,4), c(5,6))
prob <- Problem(Minimize(mixed_norm(A,1,Inf)), list(A == val))
result <- solve(prob)
result$value
result$yalue(A)</pre>
```

MOSEK-class

An interface for the MOSEK solver.

# **Description**

An interface for the MOSEK solver.

```
MOSEK()
## S4 method for signature 'MOSEK'
mip_capable(solver)
## S4 method for signature 'MOSEK'
import_solver(solver)
## S4 method for signature 'MOSEK'
name(x)
## S4 method for signature 'MOSEK, Problem'
accepts(object, problem)
## S4 method for signature 'MOSEK'
block_format(object, problem, constraints, exp_cone_order = NA)
## S4 method for signature 'MOSEK, Problem'
perform(object, problem)
## S4 method for signature 'MOSEK'
solve_via_data(
  object,
  data,
```

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```
warm_start,
verbose,
feastol,
reltol,
abstol,
num_iter,
solver_opts,
solver_cache
)

## S4 method for signature 'MOSEK,ANY,ANY'
invert(object, solution, inverse_data)
```

### **Arguments**

solver, object, x

A MOSEK object.

problem A Problem object.

constraints A list of Constraint objects for which coefficient and offset data ("G", "h" re-

spectively) is needed

exp\_cone\_order A parameter that is only used when a Constraint object describes membership

in the exponential cone.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations.
solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

solution The raw solution returned by the solver.

inverse\_data A list containing data necessary for the inversion.

- mip\_capable(MOSEK): Can the solver handle mixed-integer programs?
- import\_solver(MOSEK): Imports the solver.
- name (MOSEK): Returns the name of the solver.
- accepts(object = MOSEK, problem = Problem): Can MOSEK solve the problem?
- block\_format(MOSEK): Returns a large matrix "coeff" and a vector of constants "offset" such that every Constraint in "constraints" holds at z in R^n iff "coeff" \* z <=\_K offset", where K is a product of cones supported by MOSEK and CVXR (zero cone, nonnegative orthant, second order cone, exponential cone). The nature of K is inferred later by accessing the data in "lengths" and "ids".

- perform(object = MOSEK, problem = Problem): Returns a new problem and data for inverting the new solution.
- solve\_via\_data(MOSEK): Solve a problem represented by data returned from apply.
- invert(object = MOSEK, solution = ANY, inverse\_data = ANY): Returns the solution to the original problem given the inverse data.

MOSEK.parse\_dual\_vars Parses MOSEK dual variables into corresponding CVXR constraints and dual values

# **Description**

Parses MOSEK dual variables into corresponding CVXR constraints and dual values

### Usage

```
MOSEK.parse_dual_vars(dual_var, constr_id_to_constr_dim)
```

## **Arguments**

```
dual_var List of the dual variables returned by the MOSEK solution. constr_id_to_constr_dim
```

A list that contains the mapping of entry "id" that is the index of the CVXR Constraint object to which the next "dim" entries of the dual variable belong.

#### Value

A list with the mapping of the CVXR Constraint object indices with the corresponding dual values.

```
MOSEK.recover_dual_variables

*Recovers MOSEK solutions dual variables*
```

# Description

Recovers MOSEK solutions dual variables

### Usage

```
MOSEK.recover_dual_variables(sol, inverse_data)
```

# Arguments

sol List of the solutions returned by the MOSEK solver.
inverse\_data A list of the data returned by the perform function.

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### Value

A list containing the mapping of CVXR's Constraint object's id to its corresponding dual variables in the current solution.

multiply

Elementwise Multiplication

# Description

The elementwise product of two expressions. The first expression must be constant.

# Usage

```
multiply(lh_exp, rh_exp)
```

# **Arguments**

1h\_exp An Expression, vector, or matrix representing the left-hand value.

rh\_exp An Expression, vector, or matrix representing the right-hand value.

## Value

An Expression representing the elementwise product of the inputs.

## **Examples**

```
A <- Variable(2,2)
c <- cbind(c(1,-1), c(2,-2))
expr <- multiply(c, A)
obj <- Minimize(norm_inf(expr))
prob <- Problem(obj, list(A == 5))
result <- solve(prob)
result$value
result$getValue(expr)</pre>
```

Multiply-class

The Multiply class.

### **Description**

This class represents the elementwise product of two expressions.

Multiply-class 237

### Usage

```
Multiply(lh_exp, rh_exp)

## S4 method for signature 'Multiply'
to_numeric(object, values)

## S4 method for signature 'Multiply'
dim_from_args(object)

## S4 method for signature 'Multiply'
is_atom_log_log_convex(object)

## S4 method for signature 'Multiply'
is_atom_log_log_concave(object)

## S4 method for signature 'Multiply'
is_psd(object)

## S4 method for signature 'Multiply'
is_nsd(object)

## S4 method for signature 'Multiply'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

### **Arguments**

1h\_exp An Expression or R numeric data. rh\_exp An Expression or R numeric data.

object A Multiply object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

- to\_numeric(Multiply): Multiplies the values elementwise.
- dim\_from\_args(Multiply): The sum of the argument dimensions 1.
- is\_atom\_log\_log\_convex(Multiply): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Multiply): Is the atom log-log concave?
- is\_psd(Multiply): Is the expression a positive semidefinite matrix?
- is\_nsd(Multiply): Is the expression a negative semidefinite matrix?
- graph\_implementation(Multiply): The graph implementation of the expression.

Neg Neg

name

Variable, Parameter, or Expression Name

# Description

The string representation of a variable, parameter, or expression.

### Usage

```
name(x)
```

### **Arguments**

Х

A Variable, Parameter, or Expression object.

#### Value

For Variable or Parameter objects, the value in the name slot. For Expression objects, a string indicating the nested atoms and their respective arguments.

### **Examples**

```
x <- Variable()
y <- Variable(3, name = "yVar")
name(x)
name(y)</pre>
```

Neg

An alias for -MinElemwise(x, 0)

# Description

```
An alias for -MinElemwise(x, 0)
```

### Usage

Neg(x)

# Arguments

Х

An R numeric value or Expression.

#### Value

```
An alias for -MinElemwise(x, 0)
```

neg 239

neg

Elementwise Negative

# Description

The elementwise absolute negative portion of an expression,  $-\min(x_i, 0)$ . This is equivalent to  $-\min_{e}$  elemwise (x, 0).

# Usage

```
neg(x)
```

### **Arguments**

Х

An Expression, vector, or matrix.

### Value

An Expression representing the negative portion of the input.

## **Examples**

```
x <- Variable(2)
val <- matrix(c(-3,3))
prob <- Problem(Minimize(neg(x)[1]), list(x == val))
result <- solve(prob)
result$value</pre>
```

NonlinearConstraint-class

The NonlinearConstraint class.

## Description

This class represents a nonlinear inequality constraint,  $f(x) \le 0$  where f is twice-differentiable.

# Usage

```
NonlinearConstraint(f, vars_, id = NA_integer_)
```

### **Arguments**

f A nonlinear function.

vars\_ A list of variables involved in the function.

id (Optional) An integer representing the unique ID of the contraint.

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#### **Slots**

f A nonlinear function.

vars\_ A list of variables involved in the function.

.x\_dim (Internal) The dimensions of a column vector with number of elements equal to the total elements in all the variables.

NonPosConstraint-class

The NonPosConstraint class

# Description

The NonPosConstraint class

## Usage

```
## $4 method for signature 'NonPosConstraint'
name(x)

## $4 method for signature 'NonPosConstraint'
is_dcp(object)

## $4 method for signature 'NonPosConstraint'
is_dgp(object)

## $4 method for signature 'NonPosConstraint'
canonicalize(object)

## $4 method for signature 'NonPosConstraint'
residual(object)
```

### **Arguments**

x, object A NonPosConstraint object.

- name(NonPosConstraint): The string representation of the constraint.
- is\_dcp(NonPosConstraint): Is the constraint DCP?
- is\_dgp(NonPosConstraint): Is the constraint DGP?
- canonicalize(NonPosConstraint): The graph implementation of the object.
- residual (NonPosConstraint): The residual of the constraint.

Norm 241

# Description

Wrapper around the different norm atoms.

# Usage

```
Norm(x, p = 2, axis = NA_real_, keepdims = FALSE)
```

# Arguments

Χ	The matrix to take the norm of
p	The type of norm. Valid options include any positive integer, 'fro' (for frobenius), 'nuc' (sum of singular values), np.inf or 'inf' (infinity norm).
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.

### Value

Returns the specified norm of x.

```
norm, Expression, character-method

**Matrix Norm**
```

# Description

The matrix norm, which can be the 1-norm ("1"), infinity-norm ("I"), Frobenius norm ("F"), maximum modulus of all the entries ("M"), or the spectral norm ("2"), as determined by the value of type.

```
## S4 method for signature 'Expression, character'
norm(x, type)
```

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### **Arguments**

x An Expression.

type A character indicating the type of norm desired.

- "O", "o" or "1" specifies the 1-norm (maximum absolute column sum).
- "I" or "i" specifies the infinity-norm (maximum absolute row sum).
- "F" or "f" specifies the Frobenius norm (Euclidean norm of the vectorized x).
- "M" or "m" specifies the maximum modulus of all the elements in x.
- "2" specifies the spectral norm, which is the largest singular value of x.

#### Value

An Expression representing the norm of the input.

#### See Also

The p\_norm function calculates the vector p-norm.

### **Examples**

```
C <- Variable(3,2)
val <- Constant(rbind(c(1,2), c(3,4), c(5,6)))
prob <- Problem(Minimize(norm(C, "F")), list(C == val))
result <- solve(prob, solver = "SCS")
result$value</pre>
```

norm1

1-Norm

# Description

$$||x||_1 = \sum_{i=1}^n |x_i|.$$

### Usage

```
norm1(x, axis = NA_real_, keepdims = FALSE)
```

## **Arguments**

x An Expression, vector, or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

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### Value

An Expression representing the 1-norm of the input.

### **Examples**

```
a <- Variable()
prob <- Problem(Minimize(norm1(a)), list(a <= -2))
result <- solve(prob)
result$value
result$getValue(a)

prob <- Problem(Maximize(-norm1(a)), list(a <= -2))
result <- solve(prob)
result$value
result$value
result$getValue(a)

x <- Variable(2)
z <- Variable(2)
prob <- Problem(Minimize(norm1(x - z) + 5), list(x >= c(2,3), z <= c(-1,-4)))
result <- solve(prob)
result$value
result$getValue(x[1] - z[1])</pre>
```

Norm1-class

The Norm1 class.

#### **Description**

This class represents the 1-norm of an expression.

```
Norm1(x, axis = NA_real_, keepdims = FALSE)
## S4 method for signature 'Norm1'
name(x)
## S4 method for signature 'Norm1'
to_numeric(object, values)
## S4 method for signature 'Norm1'
allow_complex(object)
## S4 method for signature 'Norm1'
sign_from_args(object)
## S4 method for signature 'Norm1'
is_atom_convex(object)
```

Norm1-class

```
## S4 method for signature 'Norm1'
is_atom_concave(object)
## S4 method for signature 'Norm1'
is_incr(object, idx)
## S4 method for signature 'Norm1'
is_decr(object, idx)
## S4 method for signature 'Norm1'
is_pwl(object)
## S4 method for signature 'Norm1'
get_data(object)
## S4 method for signature 'Norm1'
.domain(object)
## S4 method for signature 'Norm1'
.grad(object, values)
## S4 method for signature 'Norm1'
.column_grad(object, value)
```

# Arguments

x An Expression object.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

object A Norm1 object.

values A list of numeric values for the arguments

idx An index into the atom.

value A numeric value

- name(Norm1): The name and arguments of the atom.
- to\_numeric(Norm1): Returns the 1-norm of x along the given axis.
- allow\_complex(Norm1): Does the atom handle complex numbers?
- sign\_from\_args(Norm1): The atom is always positive.
- is\_atom\_convex(Norm1): The atom is convex.
- is\_atom\_concave(Norm1): The atom is not concave.

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- is\_incr(Norm1): Is the composition weakly increasing in argument idx?
- is\_decr(Norm1): Is the composition weakly decreasing in argument idx?
- is\_pwl(Norm1): Is the atom piecewise linear?
- get\_data(Norm1): Returns the axis.
- .domain(Norm1): Returns constraints describing the domain of the node
- .grad(Norm1): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(Norm1): Gives the (sub/super)gradient of the atom w.r.t. each column variable

### **Slots**

x An Expression object.

Norm2

The Norm2 atom.

# **Description**

The 2-norm of an expression.

# Usage

```
Norm2(x, axis = NA_real_, keepdims = FALSE)
```

#### **Arguments**

x An Expression object.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

#### Value

Returns the 2-norm of x.

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norm2

Euclidean Norm

### **Description**

$$||x||_2 = \left(\sum_{i=1}^n x_i^2\right)^{1/2}.$$

### Usage

```
norm2(x, axis = NA_real_, keepdims = FALSE)
```

### **Arguments**

x An Expression, vector, or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

#### Value

An Expression representing the Euclidean norm of the input.

```
a <- Variable()</pre>
prob <- Problem(Minimize(norm2(a)), list(a <= -2))</pre>
result <- solve(prob)</pre>
result$value
result$getValue(a)
prob <- Problem(Maximize(-norm2(a)), list(a <= -2))</pre>
result <- solve(prob)</pre>
result$value
result$getValue(a)
x <- Variable(2)
z <- Variable(2)</pre>
prob <- Problem(Minimize(norm2(x - z) + 5), list(x >= c(2,3), z <= c(-1,-4)))
result <- solve(prob)</pre>
result$value
result$getValue(x)
result$getValue(z)
prob <- Problem(Minimize(norm2(t(x - z)) + 5), list(x >= c(2,3), z <= c(-1,-4)))
result <- solve(prob)</pre>
result$value
result$getValue(x)
```

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result\$getValue(z)

NormInf-class

The NormInf class.

# Description

This class represents the infinity-norm.

```
## S4 method for signature 'NormInf'
name(x)
## S4 method for signature 'NormInf'
to_numeric(object, values)
## S4 method for signature 'NormInf'
allow_complex(object)
## S4 method for signature 'NormInf'
sign_from_args(object)
## S4 method for signature 'NormInf'
is_atom_convex(object)
## S4 method for signature 'NormInf'
is_atom_concave(object)
## S4 method for signature 'NormInf'
is_atom_log_log_convex(object)
## S4 method for signature 'NormInf'
is_atom_log_log_concave(object)
## S4 method for signature 'NormInf'
is_incr(object, idx)
## S4 method for signature 'NormInf'
is_decr(object, idx)
## S4 method for signature 'NormInf'
is_pwl(object)
## S4 method for signature 'NormInf'
get_data(object)
```

NormInf-class NormInf-class

```
## S4 method for signature 'NormInf'
.domain(object)

## S4 method for signature 'NormInf'
.grad(object, values)

## S4 method for signature 'NormInf'
.column_grad(object, value)
```

### **Arguments**

x, object A NormInf object.

values A list of numeric values for the arguments

idx An index into the atom.

value A numeric value

- name(NormInf): The name and arguments of the atom.
- to\_numeric(NormInf): Returns the infinity norm of x.
- allow\_complex(NormInf): Does the atom handle complex numbers?
- sign\_from\_args(NormInf): The atom is always positive.
- is\_atom\_convex(NormInf): The atom is convex.
- is\_atom\_concave(NormInf): The atom is not concave.
- is\_atom\_log\_log\_convex(NormInf): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(NormInf): Is the atom log-log concave?
- is\_incr(NormInf): Is the composition weakly increasing in argument idx?
- is\_decr(NormInf): Is the composition weakly decreasing in argument idx?
- is\_pwl(NormInf): Is the atom piecewise linear?
- get\_data(NormInf): Returns the axis.
- .domain(NormInf): Returns constraints describing the domain of the node
- .grad(NormInf): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(NormInf): Gives the (sub/super)gradient of the atom w.r.t. each column variable

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NormNuc-class	The NormNuc class.
---------------	--------------------

### **Description**

The nuclear norm, i.e. sum of the singular values of a matrix.

# Usage

```
NormNuc(A)
## S4 method for signature 'NormNuc'
to_numeric(object, values)
## S4 method for signature 'NormNuc'
allow_complex(object)
## S4 method for signature 'NormNuc'
dim_from_args(object)
## S4 method for signature 'NormNuc'
sign_from_args(object)
## S4 method for signature 'NormNuc'
is_atom_convex(object)
## S4 method for signature 'NormNuc'
is_atom_concave(object)
## S4 method for signature 'NormNuc'
is_incr(object, idx)
## S4 method for signature 'NormNuc'
is_decr(object, idx)
## S4 method for signature 'NormNuc'
.grad(object, values)
```

### **Arguments**

A An Expression or numeric matrix.

object A NormNuc object.

values A list of numeric values for the arguments

idx An index into the atom.

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### Methods (by generic)

- to\_numeric(NormNuc): The nuclear norm (i.e., the sum of the singular values) of A.
- allow\_complex(NormNuc): Does the atom handle complex numbers?
- dim\_from\_args(NormNuc): The atom is a scalar.
- sign\_from\_args(NormNuc): The atom is positive.
- is\_atom\_convex(NormNuc): The atom is convex.
- is\_atom\_concave(NormNuc): The atom is not concave.
- is\_incr(NormNuc): The atom is not monotonic in any argument.
- is\_decr(NormNuc): The atom is not monotonic in any argument.
- .grad(NormNuc): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

A An Expression or numeric matrix.

norm\_inf

Infinity-Norm

### **Description**

$$||x||_{\infty} = \max_{i=1,\dots,n} |x_i|.$$

### Usage

```
norm_inf(x, axis = NA_real_, keepdims = FALSE)
```

# **Arguments**

x An Expression, vector, or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

#### Value

An Expression representing the infinity-norm of the input.

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#### **Examples**

```
a <- Variable()
b <- Variable()</pre>
c <- Variable()</pre>
prob <- Problem(Minimize(norm_inf(a)), list(a >= 2))
result <- solve(prob)</pre>
result$value
result$getValue(a)
prob <- Problem(Minimize(3*norm_inf(a + 2*b) + c), list(a \ge 2, b \le -1, c == 3))
result <- solve(prob)</pre>
result$value
result$getValue(a + 2*b)
result$getValue(c)
prob <- Problem(Maximize(-norm_inf(a)), list(a <= -2))</pre>
result <- solve(prob)</pre>
result$value
result$getValue(a)
x <- Variable(2)</pre>
z <- Variable(2)</pre>
prob <- Problem(Minimize(norm_inf(x - z) + 5), list(x >= c(2,3), z <= c(-1,-4)))
result <- solve(prob)</pre>
result$value
result$getValue(x[1] - z[1])
```

norm\_nuc

Nuclear Norm

### **Description**

The nuclear norm, i.e. sum of the singular values of a matrix.

## Usage

```
norm_nuc(A)
```

### **Arguments**

Α

An Expression or matrix.

#### Value

An Expression representing the nuclear norm of the input.

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### **Examples**

```
C <- Variable(3,3)
val <- cbind(3:5, 6:8, 9:11)
prob <- Problem(Minimize(norm_nuc(C)), list(C == val))
result <- solve(prob)
result$value</pre>
```

Objective-arith

Arithmetic Operations on Objectives

## Description

Add, subtract, multiply, or divide optimization objectives.

```
## S4 method for signature 'Objective, numeric'
e1 + e2
## S4 method for signature 'numeric,Objective'
e1 + e2
## S4 method for signature 'Minimize,missing'
e1 - e2
## S4 method for signature 'Minimize, Minimize'
## S4 method for signature 'Minimize, Maximize'
## S4 method for signature 'Objective, Minimize'
e1 - e2
## S4 method for signature 'Objective, Maximize'
e1 - e2
## S4 method for signature 'Minimize, Objective'
## S4 method for signature 'Maximize, Objective'
e1 - e2
## S4 method for signature 'Objective, numeric'
e1 - e2
## S4 method for signature 'numeric,Objective'
```

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```
e1 - e2

## S4 method for signature 'Minimize, numeric'
e1 * e2

## S4 method for signature 'Maximize, numeric'
e1 * e2

## S4 method for signature 'numeric, Minimize'
e1 * e2

## S4 method for signature 'numeric, Maximize'
e1 * e2

## S4 method for signature 'Objective, numeric'
e1 / e2

## S4 method for signature 'Maximize, missing'
e1 - e2

## S4 method for signature 'Maximize, Maximize'
e1 + e2

## S4 method for signature 'Maximize, Minimize'
e1 + e2
```

### **Arguments**

e1 The left-hand Minimize, Maximize, or numeric value.

e2 The right-hand Minimize, Maximize, or numeric value.

#### Value

A Minimize or Maximize object.

Objective-class

The Objective class.

## **Description**

This class represents an optimization objective.

```
Objective(expr)
## S4 method for signature 'Objective'
```

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```
value(object)

## S4 method for signature 'Objective'
is_quadratic(object)

## S4 method for signature 'Objective'
is_qpwa(object)
```

## Arguments

expr A scalar Expression to optimize.

object An Objective object.

# Methods (by generic)

- value(Objective): The value of the objective expression.
- is\_quadratic(Objective): Is the objective a quadratic function?
- is\_qpwa(Objective): Is the objective a quadratic of piecewise affine function?

#### **Slots**

expr A scalar Expression to optimize.

OneMinusPos-class

The OneMinusPos class.

## **Description**

This class represents the difference 1 - x with domain  $\{x : 0 < x < 1\}$ 

```
OneMinusPos(x)
## S4 method for signature 'OneMinusPos'
name(x)
## S4 method for signature 'OneMinusPos'
to_numeric(object, values)
## S4 method for signature 'OneMinusPos'
dim_from_args(object)
## S4 method for signature 'OneMinusPos'
sign_from_args(object)
## S4 method for signature 'OneMinusPos'
```

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```
is_atom_convex(object)

## S4 method for signature 'OneMinusPos'
is_atom_concave(object)

## S4 method for signature 'OneMinusPos'
is_atom_log_log_convex(object)

## S4 method for signature 'OneMinusPos'
is_atom_log_log_concave(object)

## S4 method for signature 'OneMinusPos'
is_incr(object, idx)

## S4 method for signature 'OneMinusPos'
is_decr(object, idx)

## S4 method for signature 'OneMinusPos'
is_decr(object, idx)
```

### **Arguments**

x An Expression or numeric matrix.

object A OneMinusPos object.

values A list of numeric values for the arguments

idx An index into the atom.

## Methods (by generic)

- name (OneMinusPos): The name and arguments of the atom.
- to\_numeric(OneMinusPos): Returns one minus the value.
- dim\_from\_args(OneMinusPos): The dimensions of the atom.
- sign\_from\_args(OneMinusPos): Returns the sign (is positive, is negative) of the atom.
- is\_atom\_convex(OneMinusPos): Is the atom convex?
- is\_atom\_concave(OneMinusPos): Is the atom concave?
- is\_atom\_log\_log\_convex(OneMinusPos): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(OneMinusPos): Is the atom log-log concave?
- is\_incr(OneMinusPos): Is the atom weakly increasing in the argument idx?
- is\_decr(OneMinusPos): Is the atom weakly decreasing in the argument idx?
- .grad(OneMinusPos): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

x An Expression or numeric matrix.

256 OSQP-class

one\_minus\_pos

Difference on Restricted Domain

## **Description**

```
The difference 1 - x with domain \{x : 0 < x < 1\}.
```

# Usage

```
one_minus_pos(x)
```

## **Arguments**

Х

An Expression, vector, or matrix.

### **Details**

This atom is log-log concave.

### Value

An Expression representing one minus the input restricted to (0,1).

## **Examples**

```
x <- Variable(pos = TRUE)
y <- Variable(pos = TRUE)
prob <- Problem(Maximize(one_minus_pos(x*y)), list(x <= 2 * y^2, y >= .2))
result <- solve(prob, gp = TRUE)
result$value
result$getValue(x)
result$getValue(y)</pre>
```

OSQP-class

An interface for the OSQP solver.

# Description

An interface for the OSQP solver.

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```
OSQP()
    ## S4 method for signature 'OSQP'
    status_map(solver, status)
    ## S4 method for signature 'OSQP'
    name(x)
    ## S4 method for signature 'OSQP'
    import_solver(solver)
    ## S4 method for signature 'OSQP, list, InverseData'
    invert(object, solution, inverse_data)
    ## S4 method for signature 'OSQP'
    solve_via_data(
      object,
      data,
     warm_start,
      verbose,
      feastol,
      reltol,
      abstol,
      num_iter,
      solver_opts,
      solver_cache
    )
Arguments
    solver, object, x
                     A OSQP object.
                     A status code returned by the solver.
    status
    solution
                     The raw solution returned by the solver.
                     A InverseData object containing data necessary for the inversion.
    inverse_data
                     Data generated via an apply call.
    data
                     A boolean of whether to warm start the solver.
    warm_start
                     A boolean of whether to enable solver verbosity.
    verbose
                     The feasible tolerance.
    feastol
    reltol
                     The relative tolerance.
    abstol
                     The absolute tolerance.
                     The maximum number of iterations.
    num_iter
                     A list of Solver specific options
    solver_opts
                     Cache for the solver.
    solver_cache
```

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### Methods (by generic)

• status\_map(OSQP): Converts status returned by the OSQP solver to its respective CVXPY status.

- name(OSQP): Returns the name of the solver.
- import\_solver(OSQP): Imports the solver.
- invert(object = OSQP, solution = list, inverse\_data = InverseData): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(OSQP): Solve a problem represented by data returned from apply.

Parameter-class

The Parameter class.

## **Description**

This class represents a parameter, either scalar or a matrix.

```
Parameter(
  rows = NULL,
  cols = NULL,
  name = NA_character_,
  value = NA_real_,
)
## S4 method for signature 'Parameter'
get_data(object)
## S4 method for signature 'Parameter'
name(x)
## S4 method for signature 'Parameter'
value(object)
## S4 replacement method for signature 'Parameter'
value(object) <- value</pre>
## S4 method for signature 'Parameter'
grad(object)
## S4 method for signature 'Parameter'
parameters(object)
## S4 method for signature 'Parameter'
canonicalize(object)
```

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## **Arguments**

rows	The number of rows in the parameter.
cols	The number of columns in the parameter.
name	(Optional) A character string representing the name of the parameter.
value	(Optional) A numeric element, vector, matrix, or data.frame. Defaults to NA and may be changed with value<- later.
	Additional attribute arguments. See Leaf for details.
object, x	A Parameter object.

# Methods (by generic)

- get\_data(Parameter): Returns list(dim, name, value, attributes).
- name(Parameter): The name of the parameter.
- value(Parameter): The value of the parameter.
- value(Parameter) <- value: Set the value of the parameter.
- grad(Parameter): An empty list since the gradient of a parameter is zero.
- parameters(Parameter): Returns itself as a parameter.
- canonicalize(Parameter): The canonical form of the parameter.

### **Slots**

```
rows The number of rows in the parameter.
```

cols The number of columns in the parameter.

name (Optional) A character string representing the name of the parameter.

value (Optional) A numeric element, vector, matrix, or data.frame. Defaults to NA and may be changed with value<- later.

## **Examples**

```
x <- Parameter(3, name = "x0", nonpos = TRUE) ## 3-vec negative
is_nonneg(x)
is_nonpos(x)
size(x)</pre>
```

260 PfEigenvalue-class

perform

Perform Reduction

## **Description**

Performs the reduction on a problem and returns an equivalent problem.

### Usage

```
perform(object, problem)
```

# Arguments

object A Reduction object.

problem A Problem on which the reduction will be performed.

### Value

A list containing

"problem" A Problem or list representing the equivalent problem.

"inverse\_data" A InverseData or list containing the data needed to invert this particular reduction.

PfEigenvalue-class

The PfEigenvalue class.

## **Description**

This class represents the Perron-Frobenius eigenvalue of a positive matrix.

```
## S4 method for signature 'PfEigenvalue'
name(x)

## S4 method for signature 'PfEigenvalue'
to_numeric(object, values)

## S4 method for signature 'PfEigenvalue'
dim_from_args(object)

## S4 method for signature 'PfEigenvalue'
sign_from_args(object)
```

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```
## S4 method for signature 'PfEigenvalue'
is_atom_convex(object)

## S4 method for signature 'PfEigenvalue'
is_atom_concave(object)

## S4 method for signature 'PfEigenvalue'
is_atom_log_log_convex(object)

## S4 method for signature 'PfEigenvalue'
is_atom_log_log_concave(object)

## S4 method for signature 'PfEigenvalue'
is_incr(object, idx)

## S4 method for signature 'PfEigenvalue'
is_decr(object, idx)

## S4 method for signature 'PfEigenvalue'
is_decr(object, values)
```

#### **Arguments**

X An Expression or numeric matrix.

x, object A PfEigenvalue object.

values A list of numeric values for the arguments

idx An index into the atom.

#### Methods (by generic)

- name(PfEigenvalue): The name and arguments of the atom.
- to\_numeric(PfEigenvalue): Returns the Perron-Frobenius eigenvalue of X.
- dim\_from\_args(PfEigenvalue): The dimensions of the atom.
- sign\_from\_args(PfEigenvalue): Returns the sign (is positive, is negative) of the atom.
- is\_atom\_convex(PfEigenvalue): Is the atom convex?
- is\_atom\_concave(PfEigenvalue): Is the atom concave?
- is\_atom\_log\_log\_convex(PfEigenvalue): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(PfEigenvalue): Is the atom log-log concave?
- is\_incr(PfEigenvalue): Is the atom weakly increasing in the argument idx?
- is\_decr(PfEigenvalue): Is the atom weakly decreasing in the argument idx?
- .grad(PfEigenvalue): Gives the (sub/super)gradient of the atom w.r.t. each variable

### **Slots**

X An Expression or numeric matrix.

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pf\_eigenvalue

Perron-Frobenius Eigenvalue

## **Description**

The Perron-Frobenius eigenvalue of a positive matrix.

## Usage

```
pf_eigenvalue(X)
```

## **Arguments**

Χ

An Expression or positive square matrix.

#### **Details**

For an elementwise positive matrix X, this atom represents its spectral radius, i.e., the magnitude of its largest eigenvalue. Because X is positive, the spectral radius equals its largest eigenvalue, which is guaranteed to be positive.

This atom is log-log convex.

## Value

An Expression representing the largest eigenvalue of the input.

## **Examples**

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Pnorm-class

The Pnorm class.

# Description

This class represents the vector p-norm.

```
Pnorm(x, p = 2, axis = NA\_real\_, keepdims = FALSE, max\_denom = 1024)
## S4 method for signature 'Pnorm'
allow_complex(object)
## S4 method for signature 'Pnorm'
to_numeric(object, values)
## S4 method for signature 'Pnorm'
validate_args(object)
## S4 method for signature 'Pnorm'
sign_from_args(object)
## S4 method for signature 'Pnorm'
is_atom_convex(object)
## S4 method for signature 'Pnorm'
is_atom_concave(object)
## S4 method for signature 'Pnorm'
is_atom_log_log_convex(object)
## S4 method for signature 'Pnorm'
is_atom_log_log_concave(object)
## S4 method for signature 'Pnorm'
is_incr(object, idx)
## S4 method for signature 'Pnorm'
is_decr(object, idx)
## S4 method for signature 'Pnorm'
is_pwl(object)
## S4 method for signature 'Pnorm'
get_data(object)
```

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```
## S4 method for signature 'Pnorm'
name(x)

## S4 method for signature 'Pnorm'
.domain(object)

## S4 method for signature 'Pnorm'
.grad(object, values)

## S4 method for signature 'Pnorm'
.column_grad(object, value)
```

#### **Arguments**

x An Expression representing a vector or matrix.

p A number greater than or equal to 1, or equal to positive infinity.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

max\_denom (Optional) The maximum denominator considered in forming a rational approx-

imation for p. The default is 1024.

object A Pnorm object.

values A list of numeric values for the arguments

idx An index into the atom.

value A numeric value

#### **Details**

If given a matrix variable, Pnorm will treat it as a vector and compute the p-norm of the concatenated columns.

For  $p \ge 1$ , the p-norm is given by

$$||x||_p = \left(\sum_{i=1}^n |x_i|^p\right)^{1/p}$$

with domain  $x \in \mathbf{R}^n$ . For  $p < 1, p \neq 0$ , the p-norm is given by

$$||x||_p = \left(\sum_{i=1}^n x_i^p\right)^{1/p}$$

with domain  $x \in \mathbf{R}^n_{\perp}$ .

- Note that the "p-norm" is actually a **norm** only when  $p \ge 1$  or  $p = +\infty$ . For these cases, it is convex.
- The expression is undefined when p = 0.
- Otherwise, when p < 1, the expression is concave, but not a true norm.

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### Methods (by generic)

- allow\_complex(Pnorm): Does the atom handle complex numbers?
- to\_numeric(Pnorm): The p-norm of x.
- validate\_args(Pnorm): Check that the arguments are valid.
- sign\_from\_args(Pnorm): The atom is positive.
- is\_atom\_convex(Pnorm): The atom is convex if  $p \ge 1$ .
- is\_atom\_concave(Pnorm): The atom is concave if p < 1.
- is\_atom\_log\_log\_convex(Pnorm): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Pnorm): Is the atom log-log concave?
- is\_incr(Pnorm): The atom is weakly increasing if p < 1 or p > 1 and x is positive.
- is\_decr(Pnorm): The atom is weakly decreasing if p > 1 and x is negative.
- is\_pwl(Pnorm): The atom is not piecewise linear unless p=1 or  $p=\infty$ .
- get\_data(Pnorm): Returns list(p, axis).
- name(Pnorm): The name and arguments of the atom.
- .domain(Pnorm): Returns constraints describing the domain of the node
- .grad(Pnorm): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad(Pnorm): Gives the (sub/super)gradient of the atom w.r.t. each column variable

#### Slots

- x An Expression representing a vector or matrix.
- p A number greater than or equal to 1, or equal to positive infinity.

max\_denom The maximum denominator considered in forming a rational approximation for p.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

. approx\_error (Internal) The absolute difference between p and its rational approximation.

.original\_p (Internal) The original input p.

Pos

An alias for MaxElemwise(x, 0)

### **Description**

An alias for MaxElemwise(x, 0)

### Usage

Pos(x)

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### **Arguments**

Х

An R numeric value or Expression.

## Value

An alias for MaxElemwise(x, 0)

pos

Elementwise Positive

# Description

The elementwise positive portion of an expression,  $\max(x_i, 0)$ . This is equivalent to max\_elemwise(x,0).

# Usage

pos(x)

## **Arguments**

Χ

An Expression, vector, or matrix.

## Value

An Expression representing the positive portion of the input.

## **Examples**

```
x <- Variable(2)
val <- matrix(c(-3,2))
prob <- Problem(Minimize(pos(x)[1]), list(x == val))
result <- solve(prob)
result$value</pre>
```

Power-class

The Power class.

## **Description**

This class represents the elementwise power function  $f(x) = x^p$ . If expr is a CVXR expression, then expr^p is equivalent to Power(expr, p).

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```
Power(x, p, max\_denom = 1024)
## S4 method for signature 'Power'
to_numeric(object, values)
## S4 method for signature 'Power'
sign_from_args(object)
## S4 method for signature 'Power'
is_atom_convex(object)
## S4 method for signature 'Power'
is_atom_concave(object)
## S4 method for signature 'Power'
is_atom_log_log_convex(object)
## S4 method for signature 'Power'
is_atom_log_log_concave(object)
## S4 method for signature 'Power'
is_constant(object)
## S4 method for signature 'Power'
is_incr(object, idx)
## S4 method for signature 'Power'
is_decr(object, idx)
## S4 method for signature 'Power'
is_quadratic(object)
## S4 method for signature 'Power'
is_qpwa(object)
## S4 method for signature 'Power'
.grad(object, values)
## S4 method for signature 'Power'
.domain(object)
## S4 method for signature 'Power'
get_data(object)
## S4 method for signature 'Power'
copy(object, args = NULL, id_objects = list())
```

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```
## S4 method for signature 'Power'
name(x)
```

## **Arguments**

The Expression to be raised to a power.

p A numeric value indicating the scalar power.

max\_denom The maximum denominator considered in forming a rational approximation of

p.

object A Power object.

values A list of numeric values for the arguments

idx An index into the atom.

args A list of arguments to reconstruct the atom. If args=NULL, use the current args

of the atom

id\_objects Currently unused.

## **Details**

For p = 0, f(x) = 1, constant, positive.

For p = 1, f(x) = x, affine, increasing, same sign as x.

For  $p = 2, 4, 8, ..., f(x) = |x|^p$ , convex, signed monotonicity, positive.

For p < 0 and f(x) =

 $x^p$  for x > 0

 $+\infty \ x \leq 0$ 

, this function is convex, decreasing, and positive.

For 
$$0 and  $f(x) =$$$

$$x^p$$
 for  $x \ge 0$ 

$$-\infty \ x < 0$$

, this function is concave, increasing, and positive.

For 
$$p > 1, p \neq 2, 4, 8, \dots$$
 and  $f(x) =$ 

 $x^p$  for  $x \ge 0$ 

$$+\infty \ x < 0$$

, this function is convex, increasing, and positive.

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### Methods (by generic)

- to\_numeric(Power): Throw an error if the power is negative and cannot be handled.
- sign\_from\_args(Power): The sign of the atom.
- is\_atom\_convex(Power): Is p < 0 or p > 1?
- is\_atom\_concave(Power): Is  $p \ge 0$  or  $p \le 1$ ?
- is\_atom\_log\_log\_convex(Power): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Power): Is the atom log-log concave?
- is\_constant(Power): A logical value indicating whether the atom is constant.
- is\_incr(Power): A logical value indicating whether the atom is weakly increasing.
- is\_decr(Power): A logical value indicating whether the atom is weakly decreasing.
- is\_quadratic(Power): A logical value indicating whether the atom is quadratic.
- is\_qpwa(Power): A logical value indicating whether the atom is quadratic of piecewise affine.
- .grad(Power): Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain(Power): Returns constraints describing the domain of the node
- get\_data(Power): A list containing the output of pow\_low, pow\_mid, or pow\_high depending on the input power.
- copy(Power): Returns a shallow copy of the power atom
- name(Power): Returns the expression in string form.

### Slots

- x The Expression to be raised to a power.
- p A numeric value indicating the scalar power.

max\_denom The maximum denominator considered in forming a rational approximation of p.

Problem-arith

Arithmetic Operations on Problems

#### **Description**

Add, subtract, multiply, or divide DCP optimization problems.

```
## S4 method for signature 'Problem,missing'
e1 + e2
## S4 method for signature 'Problem,missing'
e1 - e2
## S4 method for signature 'Problem,numeric'
```

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```
e1 + e2

## S4 method for signature 'numeric,Problem'
e1 + e2

## S4 method for signature 'Problem,Problem'
e1 + e2

## S4 method for signature 'Problem,numeric'
e1 - e2

## S4 method for signature 'numeric,Problem'
e1 - e2

## S4 method for signature 'Problem,Problem'
e1 - e2

## S4 method for signature 'Problem,numeric'
e1 * e2

## S4 method for signature 'numeric,Problem'
e1 * e2

## S4 method for signature 'numeric,Problem'
e1 * e2

## S4 method for signature 'Problem,numeric'
e1 / e2
```

#### **Arguments**

e1 The left-hand Problem object.

e2 The right-hand Problem object.

#### Value

A Problem object.

Problem-class

The Problem class.

## **Description**

This class represents a convex optimization problem.

```
Problem(objective, constraints = list())
## S4 method for signature 'Problem'
```

```
objective(object)
## S4 replacement method for signature 'Problem'
objective(object) <- value
## S4 method for signature 'Problem'
constraints(object)
## S4 replacement method for signature 'Problem'
constraints(object) <- value</pre>
## S4 method for signature 'Problem'
value(object)
## S4 replacement method for signature 'Problem'
value(object) <- value</pre>
## S4 method for signature 'Problem'
status(object)
## S4 method for signature 'Problem'
is_dcp(object)
## S4 method for signature 'Problem'
is_dgp(object)
## S4 method for signature 'Problem'
is_qp(object)
## S4 method for signature 'Problem'
canonicalize(object)
## S4 method for signature 'Problem'
is_mixed_integer(object)
## S4 method for signature 'Problem'
variables(object)
## S4 method for signature 'Problem'
parameters(object)
## S4 method for signature 'Problem'
constants(object)
## S4 method for signature 'Problem'
atoms(object)
## S4 method for signature 'Problem'
```

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```
size_metrics(object)

## S4 method for signature 'Problem'
solver_stats(object)

## S4 replacement method for signature 'Problem'
solver_stats(object) <- value

## S4 method for signature 'Problem, character, logical'
get_problem_data(object, solver, gp)

## S4 method for signature 'Problem, character, missing'
get_problem_data(object, solver, gp)

## S4 method for signature 'Problem'
unpack_results(object, solution, chain, inverse_data)</pre>
```

### Arguments

objective A Minimize or Maximize object representing the optimization objective.

constraints (Optional) A list of Constraint objects representing constraints on the optimiza-

tion variables.

object A Problem class.

value A Minimize or Maximize object (objective), list of Constraint objects (con-

straints), or numeric scalar (value).

solver A string indicating the solver that the problem data is for. Call installed\_solvers()

to see all available.

gp Is the problem a geometric problem?

solution A Solution object.

chain The corresponding solving Chain.

### Methods (by generic)

- objective(Problem): The objective of the problem.
- objective(Problem) <- value: Set the value of the problem objective.
- constraints(Problem): A list of the constraints of the problem.
- constraints(Problem) <- value: Set the value of the problem constraints.
- value(Problem): The value from the last time the problem was solved (or NA if not solved).
- value(Problem) <- value: Set the value of the optimal objective.
- status(Problem): The status from the last time the problem was solved.
- is\_dcp(Problem): A logical value indicating whether the problem statisfies DCP rules.
- is\_dgp(Problem): A logical value indicating whether the problem statisfies DGP rules.
- is\_qp(Problem): A logical value indicating whether the problem is a quadratic program.

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- canonicalize(Problem): The graph implementation of the problem.
- is\_mixed\_integer(Problem): logical value indicating whether the problem is a mixed integer program.
- variables (Problem): List of Variable objects in the problem.
- parameters(Problem): List of Parameter objects in the problem.
- constants(Problem): List of Constant objects in the problem.
- atoms(Problem): List of Atom objects in the problem.
- size\_metrics(Problem): Information about the size of the problem.
- solver\_stats(Problem): Additional information returned by the solver.
- solver\_stats(Problem) <- value: Set the additional information returned by the solver in the problem.
- get\_problem\_data(object = Problem, solver = character, gp = logical): Get the problem data passed to the specified solver.
- get\_problem\_data(object = Problem, solver = character, gp = missing): Get the problem data passed to the specified solver.
- unpack\_results(Problem): Parses the output from a solver and updates the problem state, including the status, objective value, and values of the primal and dual variables. Assumes the results are from the given solver.

#### Slots

objective A Minimize or Maximize object representing the optimization objective.

constraints (Optional) A list of constraints on the optimization variables.

value (Internal) Used internally to hold the value of the optimization objective at the solution.

status (Internal) Used internally to hold the status of the problem solution.

- .cached\_data (Internal) Used internally to hold cached matrix data.
- . separable\_problems (Internal) Used internally to hold separable problem data.
- . size\_metrics (Internal) Used internally to hold size metrics.
- . solver\_stats (Internal) Used internally to hold solver statistics.

## **Examples**

```
x <- Variable(2)
p <- Problem(Minimize(p_norm(x, 2)), list(x >= 0))
is_dcp(p)
x <- Variable(2)
A <- matrix(c(1,-1,-1, 1), nrow = 2)
p <- Problem(Minimize(quad_form(x, A)), list(x >= 0))
is_qp(p)
```

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problem-parts

Parts of a Problem

## **Description**

Get and set the objective, constraints, or size metrics (get only) of a problem.

## Usage

```
objective(object)
objective(object) <- value
constraints(object)
constraints(object) <- value
size_metrics(object)</pre>
```

### Arguments

object A Problem object.

value The value to assign to the slot.

#### Value

```
For getter functions, the requested slot of the object. x \leftarrow Variable() prob \leftarrow Problem(Minimize(x^2), list(x >= 5)) objective(prob) constraints(prob) size_metrics(prob) objective(prob) \leftarrow Variable() constraints(prob) \leftarrow Variable() constraints(prob) \leftarrow Variable() objective(prob) constraints(prob)
```

ProdEntries-class

The ProdEntries class.

## **Description**

The product of the entries in an expression.

```
ProdEntries(..., axis = NA_real_, keepdims = FALSE)
## S4 method for signature 'ProdEntries'
to_numeric(object, values)
## S4 method for signature 'ProdEntries'
```

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```
sign_from_args(object)
## S4 method for signature 'ProdEntries'
is_atom_convex(object)
## S4 method for signature 'ProdEntries'
is_atom_concave(object)
## S4 method for signature 'ProdEntries'
is_atom_log_log_convex(object)
## S4 method for signature 'ProdEntries'
is_atom_log_log_concave(object)
## S4 method for signature 'ProdEntries'
is_incr(object, idx)
## S4 method for signature 'ProdEntries'
is_decr(object, idx)
## S4 method for signature 'ProdEntries'
.column_grad(object, value)
## S4 method for signature 'ProdEntries'
.grad(object, values)
```

### **Arguments**

... Expression objects, vectors, or matrices.

axis (Optional) The dimension across which to apply the function: 1 indicates rows,

2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an

axis? If FALSE, result will be collapsed into an nx1 column vector. The default

is FALSE.

object A ProdEntries object.

values A list of numeric values for the arguments

idx An index into the atom.

value A numeric value.

### Methods (by generic)

- $\bullet$  to\_numeric(ProdEntries): The product of all the entries.
- sign\_from\_args(ProdEntries): Returns the sign (is positive, is negative) of the atom.
- is\_atom\_convex(ProdEntries): Is the atom convex?
- is\_atom\_concave(ProdEntries): Is the atom concave?
- is\_atom\_log\_log\_convex(ProdEntries): Is the atom log-log convex?

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- is\_atom\_log\_log\_concave(ProdEntries): is the atom log-log concave?
- is\_incr(ProdEntries): Is the atom weakly increasing in the argument idx?
- is\_decr(ProdEntries): Is the atom weakly decreasing in the argument idx?
- .column\_grad(ProdEntries): Gives the (sub/super)gradient of the atom w.r.t. each column variable
- .grad(ProdEntries): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### Slots

expr An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

prod\_entries

Product of Entries

### Description

The product of entries in a vector or matrix.

### Usage

```
prod_entries(..., axis = NA_real_, keepdims = FALSE)
## S3 method for class 'Expression'
prod(..., na.rm = FALSE)
```

## **Arguments**

... Numeric scalar, vector, matrix, or Expression objects.

(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

(Unimplemented) A logical value indicating whether missing values should be removed.

#### **Details**

na.rm

This atom is log-log affine, but it is neither convex nor concave.

## Value

An Expression representing the product of the entries of the input.

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## **Examples**

```
n <- 2
X <- Variable(n, n, pos=TRUE)
obj <- sum(X)
constraints <- list(prod_entries(X) == 4)
prob <- Problem(Minimize(obj), constraints)
result <- solve(prob, gp=TRUE)
result$value
result$getValue(X)

n <- 2
X <- Variable(n, n, pos=TRUE)
obj <- sum(X)
constraints <- list(prod(X) == 4)
prob <- Problem(Minimize(obj), constraints)
result <- solve(prob, gp=TRUE)
result$value</pre>
```

project-methods

Project Value

# Description

Project a value onto the attribute set of a Leaf. A sensible idiom is value(leaf) = project(leaf, val).

## Usage

```
project(object, value)
project_and_assign(object, value)
```

## **Arguments**

object A Leaf object.

value The assigned value.

## Value

The value rounded to the attribute type.

278 Promote-class

The Promote class.
_

### **Description**

This class represents the promotion of a scalar expression into a vector/matrix.

## Usage

```
Promote(expr, promoted_dim)

## S4 method for signature 'Promote'
to_numeric(object, values)

## S4 method for signature 'Promote'
is_symmetric(object)

## S4 method for signature 'Promote'
dim_from_args(object)

## S4 method for signature 'Promote'
is_atom_log_log_convex(object)

## S4 method for signature 'Promote'
is_atom_log_log_concave(object)

## S4 method for signature 'Promote'
get_data(object)

## S4 method for signature 'Promote'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

## **Arguments**

expr	An Expression or numeric constant.
promoted_dim	The desired dimensions.

promoted\_dim The desired dimension

object A Promote object.

values A list containing the value to promote.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

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### Methods (by generic)

- to\_numeric(Promote): Promotes the value to the new dimensions.
- is\_symmetric(Promote): Is the expression symmetric?
- dim\_from\_args(Promote): Returns the (row, col) dimensions of the expression.
- is\_atom\_log\_log\_convex(Promote): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Promote): Is the atom log-log concave?
- get\_data(Promote): Returns information needed to reconstruct the expression besides the args.
- graph\_implementation(Promote): The graph implementation of the atom.

### **Slots**

```
expr An Expression or numeric constant. promoted_dim The desired dimensions.
```

PSDWrap-class

The PSDWrap class.

### **Description**

A no-op wrapper to assert the input argument is positive semidefinite.

# Usage

```
PSDWrap(arg)
## S4 method for signature 'PSDWrap'
is_psd(object)
```

# Arguments

arg A Expression object or matrix.

object A PSDWrap object.

# Methods (by generic)

• is\_psd(PSDWrap): Is the atom positive semidefinite?

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psd\_coeff\_offset

Given a problem returns a PSD constraint

# Description

Given a problem returns a PSD constraint

## Usage

```
psd_coeff_offset(problem, c)
```

# Arguments

```
problem A Problem object.
c A vector of coefficients.
```

### Value

Returns an array G and vector h such that the given constraint is equivalent to  $G * z \leq_{PSD} h$ .

psolve

Solve a DCP Problem

## **Description**

Solve a DCP compliant optimization problem.

```
psolve(
  object,
  solver = NA,
  ignore_dcp = FALSE,
  warm_start = FALSE,
  verbose = FALSE,
  parallel = FALSE,
  gp = FALSE,
  feastol = NULL,
  reltol = NULL,
  abstol = NULL,
  num_iter = NULL,
  ...
)
## S4 method for signature 'Problem'
```

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```
psolve(
  object,
  solver = NA,
  ignore_dcp = FALSE,
  warm_start = FALSE,
  verbose = FALSE,
  parallel = FALSE,
  gp = FALSE,
  feastol = NULL,
  reltol = NULL,
  abstol = NULL,
  num_iter = NULL,
  ...
)

## S4 method for signature 'Problem,ANY'
solve(a, b = NA, ...)
```

# Arguments

object, a	A Problem object.
solver, b	(Optional) A string indicating the solver to use. Defaults to "ECOS".
ignore_dcp	(Optional) A logical value indicating whether to override the DCP check for a problem.
warm_start	(Optional) A logical value indicating whether the previous solver result should be used to warm start.
verbose	(Optional) A logical value indicating whether to print additional solver output.
parallel	(Optional) A logical value indicating whether to solve in parallel if the problem is separable.
gp	(Optional) A logical value indicating whether the problem is a geometric program. Defaults to FALSE.
feastol	The feasible tolerance on the primal and dual residual.
reltol	The relative tolerance on the duality gap.
abstol	The absolute tolerance on the duality gap.
num_iter	The maximum number of iterations.
•••	Additional options that will be passed to the specific solver. In general, these options will override any default settings imposed by CVXR.

### Value

A list containing the solution to the problem:

```
status The status of the solution. Can be "optimal", "optimal_inaccurate", "infeasible", "infeasible_inaccurate", "unbounded", "unbounded_inaccurate", or "solver_error".

value The optimal value of the objective function.
```

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```
solver The name of the solver.

solve_time The time (in seconds) it took for the solver to solve the problem.

setup_time The time (in seconds) it took for the solver to set up the problem.

num_iters The number of iterations the solver had to go through to find a solution.

getValue A function that takes a Variable object and retrieves its primal value.

getDualValue A function that takes a Constraint object and retrieves its dual value(s).
```

## **Examples**

```
a <- Variable(name = "a")
prob <- Problem(Minimize(norm_inf(a)), list(a >= 2))
result <- psolve(prob, solver = "ECOS", verbose = TRUE)
result$status
result$value
result$getValue(a)
result$getDualValue(constraints(prob)[[1]])</pre>
```

p\_norm P-Norm

### **Description**

The vector p-norm. If given a matrix variable, p\_norm will treat it as a vector and compute the p-norm of the concatenated columns.

### Usage

```
p_norm(x, p = 2, axis = NA_real_, keepdims = FALSE, max_denom = 1024)
```

### **Arguments**

Χ	An Expression, vector, or matrix.
р	A number greater than or equal to 1, or equal to positive infinity.
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.
max_denom	(Optional) The maximum denominator considered in forming a rational approximation for $p$ . The default is 1024.

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### **Details**

For  $p \ge 1$ , the p-norm is given by

$$||x||_p = \left(\sum_{i=1}^n |x_i|^p\right)^{1/p}$$

with domain  $x \in \mathbf{R}^n$ . For  $p < 1, p \neq 0$ , the p-norm is given by

$$||x||_p = \left(\sum_{i=1}^n x_i^p\right)^{1/p}$$

with domain  $x \in \mathbf{R}^n_+$ .

- Note that the "p-norm" is actually a **norm** only when  $p \ge 1$  or  $p = +\infty$ . For these cases, it is convex
- The expression is undefined when p = 0.
- Otherwise, when p < 1, the expression is concave, but not a true norm.

#### Value

An Expression representing the p-norm of the input.

## **Examples**

```
x <- Variable(3)
prob <- Problem(Minimize(p_norm(x,2)))</pre>
result <- solve(prob)</pre>
result$value
result$getValue(x)
prob <- Problem(Minimize(p_norm(x,Inf)))</pre>
result <- solve(prob)</pre>
result$value
result$getValue(x)
## Not run:
  a \leftarrow c(1.0, 2, 3)
  prob <- Problem(Minimize(p_norm(x,1.6)), list(t(x) %*\% a >= 1))
  result <- solve(prob)</pre>
  result$value
  result$getValue(x)
  prob <- Problem(Minimize(sum(abs(x - a))), list(p_norm(x,-1) >= 0))
  result <- solve(prob)</pre>
  result$value
  result$getValue(x)
## End(Not run)
```

284 *QpSolver-class* 

 ${\tt Qp2SymbolicQp-class} \qquad {\it The~Qp2SymbolicQp~class}.$ 

## **Description**

This class reduces a quadratic problem to a problem that consists of affine expressions and symbolic quadratic forms.

QpMatrixStuffing-class

The QpMatrixStuffing class.

## **Description**

This class fills in numeric values for the problem instance and outputs a DCP-compliant minimization problem with an objective of the form

### **Details**

```
\label{eq:QuadForm} QuadForm(x,p) + t(q) and Zero/NonPos constraints, both of which exclusively carry affine arguments
```

QpSolver-class

A QP solver interface.

# Description

A QP solver interface.

## Usage

```
## S4 method for signature 'QpSolver,Problem'
accepts(object, problem)

## S4 method for signature 'QpSolver,Problem'
perform(object, problem)
```

## Arguments

object A QpSolver object.
problem A Problem object.

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### Methods (by generic)

- accepts(object = QpSolver, problem = Problem): Is this a QP problem?
- perform(object = QpSolver, problem = Problem): Constructs a QP problem data stored in a list

QuadForm-class

The QuadForm class.

# Description

This class represents the quadratic form  $x^T P x$ 

```
QuadForm(x, P)
## S4 method for signature 'QuadForm'
name(x)
## S4 method for signature 'QuadForm'
allow_complex(object)
## S4 method for signature 'QuadForm'
to_numeric(object, values)
## S4 method for signature 'QuadForm'
validate_args(object)
## S4 method for signature 'QuadForm'
sign_from_args(object)
## S4 method for signature 'QuadForm'
dim_from_args(object)
## S4 method for signature 'QuadForm'
is_atom_convex(object)
## S4 method for signature 'QuadForm'
is_atom_concave(object)
## S4 method for signature 'QuadForm'
is_atom_log_log_convex(object)
## S4 method for signature 'QuadForm'
is_atom_log_log_concave(object)
```

286 QuadForm-class

```
## S4 method for signature 'QuadForm'
is_incr(object, idx)

## S4 method for signature 'QuadForm'
is_decr(object, idx)

## S4 method for signature 'QuadForm'
is_quadratic(object)

## S4 method for signature 'QuadForm'
is_pwl(object)

## S4 method for signature 'QuadForm'
.grad(object, values)
```

### **Arguments**

x An Expression or numeric vector.

P An Expression, numeric matrix, or vector.

object A QuadForm object.

values A list of numeric values for the arguments

idx An index into the atom.

## Methods (by generic)

- name (QuadForm): The name and arguments of the atom.
- allow\_complex(QuadForm): Does the atom handle complex numbers?
- to\_numeric(QuadForm): Returns the quadratic form.
- validate\_args(QuadForm): Checks the dimensions of the arguments.
- sign\_from\_args(QuadForm): Returns the sign (is positive, is negative) of the atom.
- dim\_from\_args(QuadForm): The dimensions of the atom.
- is\_atom\_convex(QuadForm): Is the atom convex?
- is\_atom\_concave(QuadForm): Is the atom concave?
- is\_atom\_log\_log\_convex(QuadForm): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(QuadForm): Is the atom log-log concave?
- is\_incr(QuadForm): Is the atom weakly increasing in the argument idx?
- is\_decr(QuadForm): Is the atom weakly decreasing in the argument idx?
- is\_quadratic(QuadForm): Is the atom quadratic?
- is\_pwl(QuadForm): Is the atom piecewise linear?
- .grad(QuadForm): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### Slots

- x An Expression or numeric vector.
- P An Expression, numeric matrix, or vector.

QuadOverLin-class 287

QuadOverLin-class

The QuadOverLin class.

### **Description**

This class represents the sum of squared entries in X divided by a scalar y,  $\sum_{i,j} X_{i,j}^2/y$ .

```
QuadOverLin(x, y)
## S4 method for signature 'QuadOverLin'
allow_complex(object)
## S4 method for signature 'QuadOverLin'
to_numeric(object, values)
## S4 method for signature 'QuadOverLin'
validate_args(object)
## S4 method for signature 'QuadOverLin'
dim_from_args(object)
## S4 method for signature 'QuadOverLin'
sign_from_args(object)
## S4 method for signature 'QuadOverLin'
is_atom_convex(object)
## S4 method for signature 'QuadOverLin'
is_atom_concave(object)
## S4 method for signature 'QuadOverLin'
is_atom_log_log_convex(object)
## S4 method for signature 'QuadOverLin'
is_atom_log_log_concave(object)
## S4 method for signature 'QuadOverLin'
is_incr(object, idx)
## S4 method for signature 'QuadOverLin'
is_decr(object, idx)
## S4 method for signature 'QuadOverLin'
is_quadratic(object)
```

288 QuadOverLin-class

```
## $4 method for signature 'QuadOverLin'
is_qpwa(object)

## $4 method for signature 'QuadOverLin'
.domain(object)

## $4 method for signature 'QuadOverLin'
.grad(object, values)
```

### Arguments

x An Expression or numeric matrix.

y A scalar Expression or numeric constant.

object A QuadOverLin object.

values A list of numeric values for the arguments

idx An index into the atom.

## Methods (by generic)

- allow\_complex(QuadOverLin): Does the atom handle complex numbers?
- to\_numeric(QuadOverLin): The sum of the entries of x squared over y.
- validate\_args(QuadOverLin): Check the dimensions of the arguments.
- dim\_from\_args(QuadOverLin): The atom is a scalar.
- sign\_from\_args(QuadOverLin): The atom is positive.
- is\_atom\_convex(QuadOverLin): The atom is convex.
- is\_atom\_concave(QuadOverLin): The atom is not concave.
- is\_atom\_log\_log\_convex(QuadOverLin): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(QuadOverLin): Is the atom log-log concave?
- is\_incr(QuadOverLin): A logical value indicating whether the atom is weakly increasing in argument idx.
- is\_decr(QuadOverLin): A logical value indicating whether the atom is weakly decreasing in argument idx.
- is\_quadratic(QuadOverLin): Quadratic if x is affine and y is constant.
- is\_qpwa(Quad0verLin): Quadratic of piecewise affine if x is piecewise linear and y is constant.
- .domain(QuadOverLin): Returns constraints describing the domain of the node
- .grad(QuadOverLin): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### Slots

- x An Expression or numeric matrix.
- y A scalar Expression or numeric constant.

quad\_form 289

quad\_form

Quadratic Form

# Description

The quadratic form,  $x^T P x$ .

# Usage

```
quad_form(x, P)
```

# **Arguments**

x An Expression or vector.

P An Expression or matrix.

#### Value

An Expression representing the quadratic form evaluated at the input.

# **Examples**

```
x <- Variable(2)
P <- rbind(c(4,0), c(0,9))
prob <- Problem(Minimize(quad_form(x,P)), list(x >= 1))
result <- solve(prob)
result$value
result$yalue(x)

A <- Variable(2,2)
c <- c(1,2)
prob <- Problem(Minimize(quad_form(c,A)), list(A >= 1))
result <- solve(prob)
result$value
result$yalue
result$yalue(A)</pre>
```

quad\_over\_lin

Quadratic over Linear

# Description

$$\sum_{i,j} X_{i,j}^2/y$$
.

```
quad_over_lin(x, y)
```

290 Rdict-class

#### **Arguments**

- x An Expression, vector, or matrix.
- y A scalar Expression or numeric constant.

#### Value

An Expression representing the quadratic over linear function value evaluated at the input.

#### **Examples**

```
x <- Variable(3,2)
y <- Variable()
val <- cbind(c(-1,2,-2), c(-1,2,-2))
prob <- Problem(Minimize(quad_over_lin(x,y)), list(x == val, y <= 2))
result <- solve(prob)
result$value
result$getValue(x)
result$getValue(y)</pre>
```

Rdict-class

The Rdict class.

# Description

A simple, internal dictionary composed of a list of keys and a list of values. These keys/values can be any type, including nested lists, S4 objects, etc. Incredibly inefficient hack, but necessary for the geometric mean atom, since it requires mixed numeric/gmp objects.

```
Rdict(keys = list(), values = list())
## S4 method for signature 'Rdict'
x$name
## S4 method for signature 'Rdict'
length(x)
## S4 method for signature 'ANY,Rdict'
is.element(el, set)
## S4 method for signature 'Rdict,ANY,ANY,ANY'
x[i, j, ..., drop = TRUE]
## S4 replacement method for signature 'Rdict,ANY,ANY,ANY'
x[i, j, ...] <- value</pre>
```

Rdictdefault-class 291

#### **Arguments**

el

keys	A list of keys.
values	A list of values corresponding to the keys.
x, set	A Rdict object.
name	Either "keys" for a list of keys, "values" for a list of values, or "items" for a of lists where each nested list is a (key, value) pair.

The element to search the dictionary of values for.

a list

i A key into the dictionary.
j, drop, ... Unused arguments.

value The value to assign to key i.

#### **Slots**

keys A list of keys.

values A list of values corresponding to the keys.

Rdictdefault-class The Rdictdefault class.

# Description

This is a subclass of Rdict that contains an additional slot for a default function, which assigns a value to an input key. Only partially implemented, but working well enough for the geometric mean. Will be combined with Rdict later.

# Usage

```
Rdictdefault(keys = list(), values = list(), default)
## S4 method for signature 'Rdictdefault, ANY, ANY, ANY'
x[i, j, ..., drop = TRUE]
```

# Arguments

keys
A list of keys.
values
A list of values corresponding to the keys.
default
A function that takes as input a key and outputs a value to assign to that key.
x
A Rdictdefault object.
i
A key into the dictionary.
j, drop, ...
Unused arguments.

292 Real-class

# **Slots**

```
keys A list of keys.

values A list of values corresponding to the keys.

default A function that takes as input a key and outputs a value to assign to that key.
```

#### See Also

**Rdict** 

Real-class

The Real class.

# **Description**

This class represents the real part of an expression.

# Usage

```
Real(expr)
## S4 method for signature 'Real'
to_numeric(object, values)
## S4 method for signature 'Real'
dim_from_args(object)
## S4 method for signature 'Real'
is_imag(object)
## S4 method for signature 'Real'
is_complex(object)
## S4 method for signature 'Real'
is_symmetric(object)
```

# **Arguments**

expr An Expression representing a vector or matrix.

object An Real object.

values A list of arguments to the atom.

reduce 293

### Methods (by generic)

- to\_numeric(Real): The imaginary part of the given value.
- dim\_from\_args(Real): The dimensions of the atom.
- is\_imag(Real): Is the atom imaginary?
- is\_complex(Real): Is the atom complex valued?
- is\_symmetric(Real): Is the atom symmetric?

#### **Slots**

expr An Expression representing a vector or matrix.

reduce

Reduce a Problem

# **Description**

Reduces the owned problem to an equivalent problem.

### Usage

```
reduce(object)
```

### **Arguments**

object

A Reduction object.

### Value

An equivalent problem, encoded either as a Problem object or a list.

Reduction-class

The Reduction class.

# Description

This virtual class represents a reduction, an actor that transforms a problem into an equivalent problem. By equivalent, we mean that there exists a mapping between solutions of either problem: if we reduce a problem A to another problem B and then proceed to find a solution to B, we can convert it to a solution of A with at most a moderate amount of effort.

294 Reduction-class

#### Usage

```
## S4 method for signature 'Reduction,Problem'
accepts(object, problem)

## S4 method for signature 'Reduction'
reduce(object)

## S4 method for signature 'Reduction,Solution'
retrieve(object, solution)

## S4 method for signature 'Reduction,Problem'
perform(object, problem)

## S4 method for signature 'Reduction,Solution,list'
invert(object, solution, inverse_data)
```

#### **Arguments**

object A Reduction object.

problem A Problem object.

solution A Solution to a problem that generated the inverse data.

inverse\_data The data encoding the original problem.

#### **Details**

Every reduction supports three methods: accepts, perform, and invert. The accepts method of a particular reduction codifies the types of problems that it is applicable to, the perform method takes a problem and reduces it to a (new) equivalent form, and the invert method maps solutions from reduced-to problems to their problems of provenance.

#### Methods (by generic)

- accepts(object = Reduction, problem = Problem): States whether the reduction accepts a problem.
- reduce(Reduction): Reduces the owned problem to an equivalent problem.
- retrieve(object = Reduction, solution = Solution): Retrieves a solution to the owned problem.
- perform(object = Reduction, problem = Problem): Performs the reduction on a problem and returns an equivalent problem.
- invert(object = Reduction, solution = Solution, inverse\_data = list): Returns a solution to the original problem given the inverse data.

ReductionSolver-class 295

ReductionSolver-class The ReductionSolver class.

# Description

The ReductionSolver class.

```
## S4 method for signature 'ReductionSolver'
mip_capable(solver)
## S4 method for signature 'ReductionSolver'
name(x)
## S4 method for signature 'ReductionSolver'
import_solver(solver)
## S4 method for signature 'ReductionSolver'
is_installed(solver)
## S4 method for signature 'ReductionSolver'
solve_via_data(
 object,
  data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)
## S4 method for signature 'ReductionSolver, ANY'
reduction_solve(
  object,
  problem,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
 num_iter,
  solver_opts
)
```

296 ReductionSolver-class

```
## S4 method for signature 'ECOS'
solve_via_data(
   object,
   data,
   warm_start,
   verbose,
   feastol,
   reltol,
   abstol,
   num_iter,
   solver_opts,
   solver_cache
)
```

# **Arguments**

solver, object, x

A ReductionSolver object.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose An integer number indicating level of solver verbosity.

feastol The feasible tolerance on the primal and dual residual.

reltol The relative tolerance on the duality gap.

abstol The absolute tolerance on the duality gap.

num\_iter The maximum number of iterations.

solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

problem A Problem object.

### Methods (by generic)

- mip\_capable(ReductionSolver): Can the solver handle mixed-integer programs?
- name(ReductionSolver): Returns the name of the solver
- import\_solver(ReductionSolver): Imports the solver
- is\_installed(ReductionSolver): Is the solver installed?
- solve\_via\_data(ReductionSolver): Solve a problem represented by data returned from apply.
- reduction\_solve(object = ReductionSolver, problem = ANY): Solve a problem represented by data returned from apply.
- solve\_via\_data(ECOS): Solve a problem represented by data returned from apply.

resetOptions 297

resetOptions

Reset Options

# **Description**

Reset the global package variable .CVXR.options.

# Usage

```
resetOptions()
```

#### Value

The default value of CVXR package global .CVXR.options.

# **Examples**

```
## Not run:
   resetOptions()
## End(Not run)
```

Reshape-class

The Reshape class.

# **Description**

This class represents the reshaping of an expression. The operator vectorizes the expression, then unvectorizes it into the new dimensions. Entries are stored in column-major order.

```
Reshape(expr, new_dim)
## S4 method for signature 'Reshape'
to_numeric(object, values)
## S4 method for signature 'Reshape'
validate_args(object)
## S4 method for signature 'Reshape'
dim_from_args(object)
## S4 method for signature 'Reshape'
is_atom_log_log_convex(object)
```

298 reshape\_expr

```
## S4 method for signature 'Reshape'
is_atom_log_log_concave(object)

## S4 method for signature 'Reshape'
get_data(object)

## S4 method for signature 'Reshape'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

### **Arguments**

expr An Expression or numeric matrix.

new\_dim The new dimensions.
object A Reshape object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

# Methods (by generic)

- to\_numeric(Reshape): Reshape the value into the specified dimensions.
- validate\_args(Reshape): Check the new shape has the same number of entries as the old.
- dim\_from\_args(Reshape): The c(rows, cols) dimensions of the new expression.
- is\_atom\_log\_log\_convex(Reshape): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Reshape): Is the atom log-log concave?
- get\_data(Reshape): Returns a list containing the new shape.
- graph\_implementation(Reshape): The graph implementation of the atom.

#### Slots

```
expr An Expression or numeric matrix.
new_dim The new dimensions.
```

reshape_expr Reshape an Expression
------------------------------------

### **Description**

This function vectorizes an expression, then unvectorizes it into a new shape. Entries are stored in column-major order.

reshape\_expr 299

# Usage

```
reshape_expr(expr, new_dim)
```

#### **Arguments**

expr An Expression, vector, or matrix.

new\_dim The new dimensions.

#### Value

An Expression representing the reshaped input.

# **Examples**

```
x <- Variable(4)
mat <- cbind(c(1,-1), c(2,-2))
vec <- matrix(1:4)</pre>
expr <- reshape_expr(x,c(2,2))
obj <- Minimize(sum(mat %*% expr))</pre>
prob <- Problem(obj, list(x == vec))</pre>
result <- solve(prob)</pre>
result$value
A <- Variable(2,2)
c <- 1:4
expr <- reshape_expr(A,c(4,1))
obj <- Minimize(t(expr) %*% c)</pre>
constraints <- list(A == cbind(c(-1,-2), c(3,4)))
prob <- Problem(obj, constraints)</pre>
result <- solve(prob)</pre>
result$value
result$getValue(expr)
result$getValue(reshape_expr(expr,c(2,2)))
C <- Variable(3,2)</pre>
expr <- reshape_expr(C,c(2,3))</pre>
mat <- rbind(c(1,-1), c(2,-2))
C_{mat} \leftarrow rbind(c(1,4), c(2,5), c(3,6))
obj <- Minimize(sum(mat %*% expr))</pre>
prob <- Problem(obj, list(C == C_mat))</pre>
result <- solve(prob)</pre>
result$value
result$getValue(expr)
a <- Variable()</pre>
c \leftarrow cbind(c(1,-1), c(2,-2))
expr <- reshape_expr(c * a,c(1,4))
obj <- Minimize(expr %*% (1:4))</pre>
prob <- Problem(obj, list(a == 2))</pre>
result <- solve(prob)</pre>
result$value
```

300 retrieve

```
result$getValue(expr)

expr <- reshape_expr(c * a,c(4,1))
obj <- Minimize(t(expr) %*% (1:4))
prob <- Problem(obj, list(a == 2))
result <- solve(prob)
result$value
result$getValue(expr)</pre>
```

residual-methods

Constraint Residual

# **Description**

The residual expression of a constraint, i.e. the amount by which it is violated, and the value of that violation. For instance, if our constraint is  $g(x) \leq 0$ , the residual is max(g(x),0) applied elementwise.

# Usage

```
residual(object)
violation(object)
```

# **Arguments**

object

A Constraint object.

#### Value

A Expression representing the residual, or the value of this expression.

retrieve

Retrieve Solution

# Description

Retrieves a solution to the owned problem.

# Usage

```
retrieve(object, solution)
```

# Arguments

object A Reduction object. solution A Solution object. scaled\_lower\_tri 301

# Value

A Solution to the problem emitted by reduce.

scaled\_lower\_tri

Utility methods for special handling of semidefinite constraints.

# Description

Utility methods for special handling of semidefinite constraints.

# Usage

```
scaled_lower_tri(matrix)
```

#### **Arguments**

matrix

The matrix to get the lower triangular matrix for

#### Value

The lower triangular part of the matrix, stacked in column-major order

scaled\_upper\_tri

Utility methods for special handling of semidefinite constraints.

# Description

Utility methods for special handling of semidefinite constraints.

# Usage

```
scaled_upper_tri(matrix)
```

# Arguments

matrix

The matrix to get the upper triangular matrix for

# Value

The upper triangular part of the matrix, stacked in column-major order

302 SCS-class

scalene

Scalene Function

# Description

The elementwise weighted sum of the positive and negative portions of an expression,  $\alpha \max(x_i, 0) - \beta \min(x_i, 0)$ . This is equivalent to alpha\*pos(x) + beta\*neg(x).

### Usage

```
scalene(x, alpha, beta)
```

# Arguments

x An Expression, vector, or matrix.alpha The weight on the positive portion of x.

beta The weight on othe negative portion of x.

# Value

An Expression representing the scalene function evaluated at the input.

# **Examples**

```
## Not run:
A <- Variable(2,2)
val <- cbind(c(-5,2), c(-3,1))
prob <- Problem(Minimize(scalene(A,2,3)[1,1]), list(A == val))
result <- solve(prob)
result$value
result$getValue(scalene(A, 0.7, 0.3))
## End(Not run)</pre>
```

SCS-class

An interface for the SCS solver

# **Description**

An interface for the SCS solver

SCS-class 303

```
SCS()
   ## S4 method for signature 'SCS'
   mip_capable(solver)
   ## S4 method for signature 'SCS'
   status_map(solver, status)
   ## S4 method for signature 'SCS'
   name(x)
   ## S4 method for signature 'SCS'
   import_solver(solver)
   ## S4 method for signature 'SCS'
    reduction_format_constr(object, problem, constr, exp_cone_order)
   ## S4 method for signature 'SCS,Problem'
   perform(object, problem)
   ## S4 method for signature 'SCS,list,list'
    invert(object, solution, inverse_data)
   ## S4 method for signature 'SCS'
   solve_via_data(
     object,
      data,
     warm_start,
      verbose,
      feastol,
      reltol,
      abstol,
      num_iter,
      solver_opts,
      solver_cache
   )
Arguments
   solver, object, x
                    A SCS object.
                    A status code returned by the solver.
   status
                    A Problem object.
   problem
   constr
                    A Constraint to format.
   exp_cone_order A list indicating how the exponential cone arguments are ordered.
    solution
                    The raw solution returned by the solver.
```

inverse\_data A list containing data necessary for the inversion.

data Data generated via an apply call.

warm\_start A boolean of whether to warm start the solver.

verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance on the primal and dual residual.

reltol The relative tolerance on the duality gap.
abstol The absolute tolerance on the duality gap.
num\_iter The maximum number of iterations.
solver\_opts A list of Solver specific options

solver\_cache Cache for the solver.

#### Methods (by generic)

• mip\_capable(SCS): Can the solver handle mixed-integer programs?

- status\_map(SCS): Converts status returned by SCS solver to its respective CVXPY status.
- name (SCS): Returns the name of the solver
- import\_solver(SCS): Imports the solver
- reduction\_format\_constr(SCS): Return a linear operator to multiply by PSD constraint coefficients.
- perform(object = SCS, problem = Problem): Returns a new problem and data for inverting the new solution
- invert(object = SCS, solution = list, inverse\_data = list): Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data(SCS): Solve a problem represented by data returned from apply.

SCS.dims\_to\_solver\_dict

Utility method for formatting a ConeDims instance into a dictionary that can be supplied to SCS.

### Description

Utility method for formatting a ConeDims instance into a dictionary that can be supplied to SCS.

### Usage

```
SCS.dims_to_solver_dict(cone_dims)
```

#### **Arguments**

cone dims A ConeDims instance.

#### Value

The dimensions of the cones.

SCS.extract\_dual\_value 305

```
SCS.extract_dual_value
```

Extracts the dual value for constraint starting at offset.

# **Description**

Special cases PSD constraints, as per the SCS specification.

# Usage

```
SCS.extract_dual_value(result_vec, offset, constraint)
```

# **Arguments**

result\_vec The vector to extract dual values from.

offset The starting point of the vector to extract from.

constraint A Constraint object.

#### Value

The dual values for the corresponding PSD constraints

setIdCounter

Set ID Counter

# **Description**

Set the CVXR variable/constraint identification number counter.

# Usage

```
setIdCounter(value = 0L)
```

# **Arguments**

value

The value to assign as ID.

#### Value

the changed value of the package global .CVXR.options.

# **Examples**

```
## Not run:
    setIdCounter(value = 0L)
## End(Not run)
```

306 SigmaMax-class

SigmaMax-class

The SigmaMax class.

# **Description**

The maximum singular value of a matrix.

# Usage

```
SigmaMax(A = A)
## S4 method for signature 'SigmaMax'
to_numeric(object, values)
## S4 method for signature 'SigmaMax'
allow_complex(object)
## S4 method for signature 'SigmaMax'
dim_from_args(object)
## S4 method for signature 'SigmaMax'
sign_from_args(object)
## S4 method for signature 'SigmaMax'
is_atom_convex(object)
## S4 method for signature 'SigmaMax'
is_atom_concave(object)
## S4 method for signature 'SigmaMax'
is_incr(object, idx)
## S4 method for signature 'SigmaMax'
is_decr(object, idx)
## S4 method for signature 'SigmaMax'
.grad(object, values)
```

### **Arguments**

A An Expression or matrix.

object A SigmaMax object.

values A list of numeric values for the arguments

idx An index into the atom.

sigma\_max 307

### Methods (by generic)

- to\_numeric(SigmaMax): The largest singular value of A.
- allow\_complex(SigmaMax): Does the atom handle complex numbers?
- dim\_from\_args(SigmaMax): The atom is a scalar.
- sign\_from\_args(SigmaMax): The atom is positive.
- is\_atom\_convex(SigmaMax): The atom is convex.
- is\_atom\_concave(SigmaMax): The atom is concave.
- is\_incr(SigmaMax): The atom is not monotonic in any argument.
- is\_decr(SigmaMax): The atom is not monotonic in any argument.
- .grad(SigmaMax): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

A An Expression or numeric matrix.

sigma\_max

Maximum Singular Value

# Description

The maximum singular value of a matrix.

#### Usage

```
sigma_max(A = A)
```

#### **Arguments**

Α

An Expression or matrix.

# Value

An Expression representing the maximum singular value.

# **Examples**

```
C <- Variable(3,2)
val <- rbind(c(1,2), c(3,4), c(5,6))
obj <- sigma_max(C)
constr <- list(C == val)
prob <- Problem(Minimize(obj), constr)
result <- solve(prob, solver = "SCS")
result$value
result$getValue(C)</pre>
```

308 sign-methods

```
sign, Expression-method
```

Sign of Expression

# **Description**

The sign of an expression.

# Usage

```
## S4 method for signature 'Expression'
sign(x)
```

# Arguments

Х

An Expression object.

# Value

A string indicating the sign of the expression, either "ZERO", "NONNEGATIVE", "NONPOSITIVE", or "UNKNOWN".

sign-methods

Sign Properties

# **Description**

Determine if an expression is positive, negative, or zero.

# Usage

```
is_zero(object)
is_nonneg(object)
is_nonpos(object)
```

# Arguments

object

An Expression object.

#### Value

A logical value.

sign\_from\_args 309

# **Examples**

```
pos <- Constant(1)</pre>
neg <- Constant(-1)</pre>
zero <- Constant(0)</pre>
unknown <- Variable()</pre>
is_zero(pos)
is_zero(-zero)
is_zero(unknown)
is_zero(pos + neg)
is_nonneg(pos + zero)
is_nonneg(pos * neg)
is_nonneg(pos - neg)
is_nonneg(unknown)
is_nonpos(-pos)
is_nonpos(pos + neg)
is_nonpos(neg * zero)
is_nonpos(neg - pos)
```

sign\_from\_args

Atom Sign

# Description

Determine the sign of an atom based on its arguments.

# Usage

```
sign_from_args(object)
## S4 method for signature 'Atom'
sign_from_args(object)
```

# **Arguments**

object An Atom object.

# Value

A logical vector c(is positive, is negative) indicating the sign of the atom.

310 size-methods

size

Size of Expression

# **Description**

The size of an expression.

# Usage

```
size(object)
## S4 method for signature 'ListORExpr'
size(object)
```

# **Arguments**

object

An Expression object.

#### Value

A vector with two elements c(row, col) representing the dimensions of the expression.

# **Examples**

```
x <- Variable()
y <- Variable(3)
z <- Variable(3,2)
size(x)
size(y)
size(z)
size(x + y)
size(z - x)</pre>
```

size-methods

Size Properties

# Description

Determine if an expression is a scalar, vector, or matrix.

```
is_scalar(object)
is_vector(object)
is_matrix(object)
```

SizeMetrics-class 311

#### **Arguments**

object An Expression object.

#### Value

A logical value.

# **Examples**

```
x <- Variable()
y <- Variable(3)
z <- Variable(3,2)
is_scalar(x)
is_scalar(y)
is_scalar(x + y)

is_vector(x)
is_vector(y)
is_vector(2*z)

is_matrix(x)
is_matrix(y)
is_matrix(z)
is_matrix(z - x)</pre>
```

SizeMetrics-class

The SizeMetrics class.

# Description

This class contains various metrics regarding the problem size.

# Usage

```
SizeMetrics(problem)
```

# Arguments

problem

A Problem object.

# **Slots**

 ${\tt num\_scalar\_variables}\ \ The\ number\ of\ scalar\ variables\ in\ the\ problem.$ 

num\_scalar\_data The number of constants used across all matrices and vectors in the problem. Some constants are not apparent when the problem is constructed. For example, the sum\_squares expression is a wrapper for a quad\_over\_lin expression with a constant 1 in the denominator. 312 SOC-class

num\_scalar\_eq\_constr The number of scalar equality constraints in the problem.
num\_scalar\_leq\_constr The number of scalar inequality constraints in the problem.
max\_data\_dimension The longest dimension of any data block constraint or parameter.
max\_big\_small\_squared The maximum value of (big)(small)^2 over all data blocks of the problem, where (big) is the larger dimension and (small) is the smaller dimension for each data block.

SOC-class

The SOC class.

### **Description**

This class represents a second-order cone constraint, i.e.  $||x||_2 \le t$ .

```
SOC(t, X, axis = 2, id = NA_integer_)
## S4 method for signature 'SOC'
as.character(x)
## S4 method for signature 'SOC'
residual(object)
## S4 method for signature 'SOC'
get_data(object)
## S4 method for signature 'SOC'
format_constr(object, eq_constr, leq_constr, dims, solver)
## S4 method for signature 'SOC'
num_cones(object)
## S4 method for signature 'SOC'
size(object)
## S4 method for signature 'SOC'
cone_sizes(object)
## S4 method for signature 'SOC'
is_dcp(object)
## S4 method for signature 'SOC'
is_dgp(object)
## S4 method for signature 'SOC'
canonicalize(object)
```

SOCAxis-class 313

#### **Arguments**

The scalar part of the second-order constraint. t Χ A matrix whose rows/columns are each a cone. axis The dimension along which to slice: 1 indicates rows, and 2 indicates columns. The default is 2. id (Optional) A numeric value representing the constraint ID. x, object A SOC object. eq\_constr A list of the equality constraints in the canonical problem. A list of the inequality constraints in the canonical problem. leq\_constr A list with the dimensions of the conic constraints. dims solver A string representing the solver to be called.

### Methods (by generic)

- residual(SOC): The residual of the second-order constraint.
- get\_data(SOC): Information needed to reconstruct the object aside from the args.
- format\_constr(SOC): Format SOC constraints as inequalities for the solver.
- num\_cones(SOC): The number of elementwise cones.
- size(SOC): The number of entries in the combined cones.
- cone\_sizes(SOC): The dimensions of the second-order cones.
- is\_dcp(SOC): An SOC constraint is DCP if each of its arguments is affine.
- is\_dgp(SOC): Is the constraint DGP?
- canonicalize(SOC): The canonicalization of the constraint.

#### **Slots**

- t The scalar part of the second-order constraint.
- X A matrix whose rows/columns are each a cone.

axis The dimension along which to slice: 1 indicates rows, and 2 indicates columns. The default is 2.

SOCAxis-class The SOCAxis class.

### Description

This class represents a second-order cone constraint for each row/column. It Assumes t is a vector the same length as X's rows (columns) for axis == 1 (2).

314 SOCAxis-class

#### Usage

```
SOCAxis(t, X, axis, id = NA_integer_)
## S4 method for signature 'SOCAxis'
as.character(x)
## S4 method for signature 'SOCAxis'
format_constr(object, eq_constr, leq_constr, dims, solver)
## S4 method for signature 'SOCAxis'
num_cones(object)
## S4 method for signature 'SOCAxis'
cone_sizes(object)
## S4 method for signature 'SOCAxis'
size(object)
```

#### **Arguments**

t The scalar part of the second-order constraint. Χ A matrix whose rows/columns are each a cone. axis

The dimension across which to take the slice: 1 indicates rows, and 2 indicates

id (Optional) A numeric value representing the constraint ID.

x, object A **SOCAxis** object.

A list of the equality constraints in the canonical problem. eq\_constr leq\_constr A list of the inequality constraints in the canonical problem.

dims A list with the dimensions of the conic constraints.

solver A string representing the solver to be called.

### Methods (by generic)

- format\_constr(SOCAxis): Format SOC constraints as inequalities for the solver.
- num\_cones(SOCAxis): The number of elementwise cones.
- cone\_sizes(SOCAxis): The dimensions of a single cone.
- size(SOCAxis): The dimensions of the (elementwise) second-order cones.

### Slots

t The scalar part of the second-order constraint.

x\_elems A list containing X, a matrix whose rows/columns are each a cone.

axis The dimension across which to take the slice: 1 indicates rows, and 2 indicates columns.

Solution-class 315

Solution-class

The Solution class.

### **Description**

This class represents a solution to an optimization problem.

# Usage

```
## S4 method for signature 'Solution'
as.character(x)
```

#### **Arguments**

Х

A Solution object.

SolverStats-class

The SolverStats class.

# Description

This class contains the miscellaneous information that is returned by a solver after solving, but that is not captured directly by the Problem object.

# Usage

```
SolverStats(results_dict = list(), solver_name = NA_character_)
```

# Arguments

```
results_dict A list containing the results returned by the solver.
```

solver\_name The name of the solver.

# Value

```
A list containing
```

```
solver_name The name of the solver.

solve_time The time (in seconds) it took for the solver to solve the problem.

setup_time The time (in seconds) it took for the solver to set up the problem.

num_iters The number of iterations the solver had to go through to find a solution.
```

316 Solving Chain-class

# **Slots**

```
solver_name The name of the solver.

solve_time The time (in seconds) it took for the solver to solve the problem.

setup_time The time (in seconds) it took for the solver to set up the problem.

num_iters The number of iterations the solver had to go through to find a solution.
```

SolvingChain-class

The SolvingChain class.

# Description

This class represents a reduction chain that ends with a solver.

```
## S4 method for signature 'SolvingChain, Chain'
prepend(object, chain)
## S4 method for signature 'SolvingChain, Problem'
reduction_solve(
 object,
 problem,
 warm_start,
  verbose,
  feastol,
 reltol,
 abstol,
 num_iter,
  solver_opts
)
## S4 method for signature 'SolvingChain'
reduction_solve_via_data(
 object,
  problem,
  data,
 warm_start,
  verbose,
  feastol,
  reltol,
  abstol,
 num_iter,
  solver_opts
)
```

sqrt,Expression-method 317

### **Arguments**

object A SolvingChain object.
chain A Chain to prepend.
problem The problem to solve.

warm\_start A boolean of whether to warm start the solver.
verbose A boolean of whether to enable solver verbosity.

feastol The feasible tolerance.
reltol The relative tolerance.
abstol The absolute tolerance.

num\_iter The maximum number of iterations. solver\_opts A list of Solver specific options

data Data for the solver.

### Methods (by generic)

- prepend(object = SolvingChain, chain = Chain): Create and return a new SolvingChain by concatenating chain with this instance.
- reduction\_solve(object = SolvingChain, problem = Problem): Applies each reduction in the chain to the problem, solves it, and then inverts the chain to return a solution of the supplied problem.
- reduction\_solve\_via\_data(SolvingChain): Solves the problem using the data output by the an apply invocation.

```
sqrt, Expression-method
```

Square Root

# **Description**

The elementwise square root.

### Usage

```
## S4 method for signature 'Expression'
sqrt(x)
```

# Arguments

x An Expression.

### Value

An Expression representing the square root of the input. A <- Variable(2,2) val <- cbind(c(2,4), c(16,1)) prob <- Problem(Maximize(sqrt(A)[1,2]), list(A == val)) result <- solve(prob) result\$value

318 SumEntries-class

```
square,Expression-method
Square
```

# **Description**

The elementwise square.

# Usage

```
## S4 method for signature 'Expression'
square(x)
```

### **Arguments**

Х

An Expression.

#### Value

An Expression representing the square of the input. A <- Variable(2,2) val <- cbind(c(2,4), c(16,1)) prob <- Problem(Minimize(square(A)[1,2]), list(A == val)) result <- cbind(c(2,4), c(16,1))

SumEntries-class

The SumEntries class.

# **Description**

This class represents the sum of all entries in a vector or matrix.

```
SumEntries(expr, axis = NA_real_, keepdims = FALSE)

## S4 method for signature 'SumEntries'
to_numeric(object, values)

## S4 method for signature 'SumEntries'
is_atom_log_log_convex(object)

## S4 method for signature 'SumEntries'
is_atom_log_log_concave(object)

## S4 method for signature 'SumEntries'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

SumLargest-class 319

# Arguments

expr	An Expression representing a vector or matrix.
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.
object	A SumEntries object.
values	A list of arguments to the atom.
arg_objs	A list of linear expressions for each argument.
dim	A vector representing the dimensions of the resulting expression.
data	A list of additional data required by the atom.

# Methods (by generic)

- to\_numeric(SumEntries): Sum the entries along the specified axis.
- is\_atom\_log\_log\_convex(SumEntries): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(SumEntries): Is the atom log-log concave?
- graph\_implementation(SumEntries): The graph implementation of the atom.

#### **Slots**

expr An Expression representing a vector or matrix.

axis (Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.

keepdims (Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an nx1 column vector. The default is FALSE.

SumLargest-class T

The SumLargest class.

# **Description**

The sum of the largest k values of a matrix.

```
SumLargest(x, k)
## S4 method for signature 'SumLargest'
to_numeric(object, values)
## S4 method for signature 'SumLargest'
```

320 SumLargest-class

```
validate_args(object)
## S4 method for signature 'SumLargest'
dim_from_args(object)
## S4 method for signature 'SumLargest'
sign_from_args(object)
## S4 method for signature 'SumLargest'
is_atom_convex(object)
## S4 method for signature 'SumLargest'
is_atom_concave(object)
## S4 method for signature 'SumLargest'
is_incr(object, idx)
## S4 method for signature 'SumLargest'
is_decr(object, idx)
## S4 method for signature 'SumLargest'
get_data(object)
## S4 method for signature 'SumLargest'
.grad(object, values)
```

#### **Arguments**

x An Expression or numeric matrix.

k The number of largest values to sum over.

object A SumLargest object.

values A list of numeric values for the arguments

idx An index into the atom.

# Methods (by generic)

- to\_numeric(SumLargest): The sum of the k largest entries of the vector or matrix.
- validate\_args(SumLargest): Check that k is a positive integer.
- dim\_from\_args(SumLargest): The atom is a scalar.
- sign\_from\_args(SumLargest): The sign of the atom.
- is\_atom\_convex(SumLargest): The atom is convex.
- is\_atom\_concave(SumLargest): The atom is not concave.
- is\_incr(SumLargest): The atom is weakly increasing in every argument.
- is\_decr(SumLargest): The atom is not weakly decreasing in any argument.
- get\_data(SumLargest): A list containing k.
- .grad(SumLargest): Gives the (sub/super)gradient of the atom w.r.t. each variable

SumSmallest 321

# Slots

- x An Expression or numeric matrix.
- k The number of largest values to sum over.

SumSmallest

The SumSmallest atom.

# Description

The sum of the smallest k values of a matrix.

# Usage

```
SumSmallest(x, k)
```

# Arguments

x An Expression or numeric matrix.

k The number of smallest values to sum over.

# Value

Sum of the smlalest k values

SumSquares

The SumSquares atom.

# Description

The sum of the squares of the entries.

### Usage

```
SumSquares(expr)
```

# Arguments

expr

An Expression or numeric matrix.

# Value

Sum of the squares of the entries in the expression.

322 sum\_entries

sum_entries	Sum of Entries	
-------------	----------------	--

# Description

The sum of entries in a vector or matrix.

# Usage

```
sum_entries(expr, axis = NA_real_, keepdims = FALSE)
## S3 method for class 'Expression'
sum(..., na.rm = FALSE)
```

# **Arguments**

expr	An Expression, vector, or matrix.
axis	(Optional) The dimension across which to apply the function: 1 indicates rows, 2 indicates columns, and NA indicates rows and columns. The default is NA.
keepdims	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $nx1$ column vector. The default is FALSE.
	Numeric scalar, vector, matrix, or Expression objects.
na.rm	(Unimplemented) A logical value indicating whether missing values should be removed.

#### Value

An Expression representing the sum of the entries of the input.

# Examples

```
x <- Variable(2)
prob <- Problem(Minimize(sum_entries(x)), list(t(x) >= matrix(c(1,2), nrow = 1, ncol = 2)))
result <- solve(prob)
result$value
result$getValue(x)

C <- Variable(3,2)
prob <- Problem(Maximize(sum_entries(C)), list(C[2:3,] <= 2, C[1,] == 1))
result <- solve(prob)
result$value
result$getValue(C)
x <- Variable(2)
prob <- Problem(Minimize(sum_entries(x)), list(t(x) >= matrix(c(1,2), nrow = 1, ncol = 2)))
result <- solve(prob)
result$value</pre>
```

sum\_largest 323

```
result$getValue(x)

C <- Variable(3,2)
prob <- Problem(Maximize(sum_entries(C)), list(C[2:3,] <= 2, C[1,] == 1))
result <- solve(prob)
result$value
result$getValue(C)</pre>
```

sum\_largest

Sum of Largest Values

# **Description**

The sum of the largest k values of a vector or matrix.

# Usage

```
sum_largest(x, k)
```

# Arguments

x An Expression, vector, or matrix.

k The number of largest values to sum over.

#### Value

An Expression representing the sum of the largest k values of the input.

# **Examples**

```
set.seed(122)
m <- 300
n <- 9
X <- matrix(stats::rnorm(m*n), nrow = m, ncol = n)
X <- cbind(rep(1,m), X)
b <- c(0, 0.8, 0, 1, 0.2, 0, 0.4, 1, 0, 0.7)
y <- X %*% b + stats::rnorm(m)

beta <- Variable(n+1)
obj <- sum_largest((y - X %*% beta)^2, 100)
prob <- Problem(Minimize(obj))
result <- solve(prob)
result$getValue(beta)</pre>
```

324 sum\_squares

 $\verb"sum_smallest"$ 

Sum of Smallest Values

# **Description**

The sum of the smallest k values of a vector or matrix.

### Usage

```
sum_smallest(x, k)
```

### **Arguments**

x An Expression, vector, or matrix.

k The number of smallest values to sum over.

#### Value

An Expression representing the sum of the smallest k values of the input.

# **Examples**

```
set.seed(1323)
m <- 300
n <- 9
X <- matrix(stats::rnorm(m*n), nrow = m, ncol = n)
X <- cbind(rep(1,m), X)
b <- c(0, 0.8, 0, 1, 0.2, 0, 0.4, 1, 0, 0.7)
factor <- 2*rbinom(m, size = 1, prob = 0.8) - 1
y <- factor * (X %*% b) + stats::rnorm(m)

beta <- Variable(n+1)
obj <- sum_smallest(y - X %*% beta, 200)
prob <- Problem(Maximize(obj), list(0 <= beta, beta <= 1))
result <- solve(prob)
result$getValue(beta)</pre>
```

sum\_squares

Sum of Squares

# **Description**

The sum of the squared entries in a vector or matrix.

```
sum_squares(expr)
```

# Arguments

expr

An Expression, vector, or matrix.

#### Value

An Expression representing the sum of squares of the input.

# **Examples**

```
set.seed(212)
m <- 30
n <- 20
A <- matrix(stats::rnorm(m*n), nrow = m, ncol = n)
b <- matrix(stats::rnorm(m), nrow = m, ncol = 1)

x <- Variable(n)
obj <- Minimize(sum_squares(A %*% x - b))
constr <- list(0 <= x, x <= 1)
prob <- Problem(obj, constr)
result <- solve(prob)

result$value
result$getValue(x)
result$getDualValue(constr[[1]])</pre>
```

SymbolicQuadForm-class

The SymbolicQuadForm class.

#### **Description**

The SymbolicQuadForm class.

```
SymbolicQuadForm(x, P, expr)

## S4 method for signature 'SymbolicQuadForm'
dim_from_args(object)

## S4 method for signature 'SymbolicQuadForm'
sign_from_args(object)

## S4 method for signature 'SymbolicQuadForm'
get_data(object)

## S4 method for signature 'SymbolicQuadForm'
is_atom_convex(object)
```

```
## S4 method for signature 'SymbolicQuadForm'
is_atom_concave(object)

## S4 method for signature 'SymbolicQuadForm'
is_incr(object, idx)

## S4 method for signature 'SymbolicQuadForm'
is_decr(object, idx)

## S4 method for signature 'SymbolicQuadForm'
is_quadratic(object)

## S4 method for signature 'SymbolicQuadForm'
is_quadratic(object)
```

#### **Arguments**

x An Expression or numeric vector.

P An Expression, numeric matrix, or vector.

expr The original Expression.

object A SymbolicQuadForm object.

idx An index into the atom.

values A list of numeric values for the arguments

#### Methods (by generic)

- dim\_from\_args(SymbolicQuadForm): The dimensions of the atom.
- sign\_from\_args(SymbolicQuadForm): The sign (is positive, is negative) of the atom.
- get\_data(SymbolicQuadForm): The original expression.
- is\_atom\_convex(SymbolicQuadForm): Is the original expression convex?
- is\_atom\_concave(SymbolicQuadForm): Is the original expression concave?
- is\_incr(SymbolicQuadForm): Is the original expression weakly increasing in argument idx?
- is\_decr(SymbolicQuadForm): Is the original expression weakly decreasing in argument idx?
- is\_quadratic(SymbolicQuadForm): The atom is quadratic.
- .grad(SymbolicQuadForm): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

- x An Expression or numeric vector.
- P An Expression, numeric matrix, or vector.

original\_expression The original Expression.

t.Expression 327

t.Expression

Matrix Transpose

# Description

The transpose of a matrix.

# Usage

```
## S3 method for class 'Expression'
t(x)
## S4 method for signature 'Expression'
t(x)
```

## **Arguments**

Х

An Expression representing a matrix.

#### Value

An Expression representing the transposed matrix.

# **Examples**

```
x <- Variable(3, 4)
t(x)</pre>
```

TotalVariation

The TotalVariation atom.

# Description

The total variation of a vector, matrix, or list of matrices. Uses L1 norm of discrete gradients for vectors and L2 norm of discrete gradients for matrices.

## Usage

```
TotalVariation(value, ...)
```

# Arguments

value An Expression representing the value to take the total variation of.
... Additional matrices extending the third dimension of value.

#### Value

An expression representing the total variation.

328 Trace-class

to\_numeric

Numeric Value of Atom

#### **Description**

Returns the numeric value of the atom evaluated on the specified arguments.

# Usage

```
to_numeric(object, values)
```

## Arguments

object An Atom object.

values A list of arguments to the atom.

#### Value

A numeric scalar, vector, or matrix.

Trace-class

The Trace class.

#### **Description**

This class represents the sum of the diagonal entries in a matrix.

```
Trace(expr)
## S4 method for signature 'Trace'
to_numeric(object, values)
## S4 method for signature 'Trace'
validate_args(object)
## S4 method for signature 'Trace'
dim_from_args(object)
## S4 method for signature 'Trace'
is_atom_log_log_convex(object)
## S4 method for signature 'Trace'
is_atom_log_log_concave(object)
## S4 method for signature 'Trace'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

Transpose-class 329

# Arguments

expr An Expression representing a matrix.

object A Trace object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### Methods (by generic)

• to\_numeric(Trace): Sum the diagonal entries.

• validate\_args(Trace): Check the argument is a square matrix.

• dim\_from\_args(Trace): The atom is a scalar.

• is\_atom\_log\_log\_convex(Trace): Is the atom log-log convex?

• is\_atom\_log\_log\_concave(Trace): Is the atom log-log concave?

• graph\_implementation(Trace): The graph implementation of the atom.

## **Slots**

expr An Expression representing a matrix.

Transpose-class

The Transpose class.

#### Description

This class represents the matrix transpose.

```
## S4 method for signature 'Transpose'
to_numeric(object, values)

## S4 method for signature 'Transpose'
is_symmetric(object)

## S4 method for signature 'Transpose'
is_hermitian(object)

## S4 method for signature 'Transpose'
dim_from_args(object)

## S4 method for signature 'Transpose'
is_atom_log_log_convex(object)
```

triu\_to\_full

```
## S4 method for signature 'Transpose'
is_atom_log_log_concave(object)

## S4 method for signature 'Transpose'
get_data(object)

## S4 method for signature 'Transpose'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

object A Transpose object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### Methods (by generic)

• to\_numeric(Transpose): The transpose of the given value.

• is\_symmetric(Transpose): Is the expression symmetric?

• is\_hermitian(Transpose): Is the expression hermitian?

• dim\_from\_args(Transpose): The dimensions of the atom.

• is\_atom\_log\_log\_convex(Transpose): Is the atom log-log convex?

• is\_atom\_log\_log\_concave(Transpose): Is the atom log-log concave?

• get\_data(Transpose): Returns the axes for transposition.

• graph\_implementation(Transpose): The graph implementation of the atom.

triu\_to\_full

Expands upper triangular to full matrix.

#### **Description**

Expands upper triangular to full matrix.

#### Usage

```
triu_to_full(upper_tri, n)
```

#### **Arguments**

upper\_tri A matrix representing the uppertriangular part of the matrix, stacked in column-

major order

n The number of rows (columns) in the full square matrix.

tri\_to\_full 331

## Value

A matrix that is the scaled expansion of the upper triangular matrix.

tri\_to\_full

Expands lower triangular to full matrix.

#### **Description**

Expands lower triangular to full matrix.

## Usage

```
tri_to_full(lower_tri, n)
```

# **Arguments**

lower\_tri A matrix representing the lower triangular part of the matrix, stacked in column-

major order

n The number of rows (columns) in the full square matrix.

#### Value

A matrix that is the scaled expansion of the lower triangular matrix.

t٧

**Total Variation** 

## **Description**

The total variation of a vector, matrix, or list of matrices. Uses L1 norm of discrete gradients for vectors and L2 norm of discrete gradients for matrices.

# Usage

```
tv(value, ...)
```

#### **Arguments**

value An Expression, vector, or matrix.

... (Optional) Expression objects or numeric constants that extend the third dimen-

sion of value.

# Value

An Expression representing the total variation of the input.

332 UnaryOperator-class

#### **Examples**

```
rows <- 10
cols <- 10
Uorig <- matrix(sample(0:255, size = rows * cols, replace = TRUE), nrow = rows, ncol = cols)</pre>
# Known is 1 if the pixel is known, 0 if the pixel was corrupted
Known <- matrix(0, nrow = rows, ncol = cols)</pre>
for(i in 1:rows) {
   for(j in 1:cols) {
      if(stats::runif(1) > 0.7)
         Known[i,j] \leftarrow 1
   }
}
Ucorr <- Known %*% Uorig
# Recover the original image using total variation in-painting
U <- Variable(rows, cols)</pre>
obj <- Minimize(tv(U))</pre>
constraints <- list(Known * U == Known * Ucorr)</pre>
prob <- Problem(obj, constraints)</pre>
result <- solve(prob, solver = "SCS")</pre>
result$getValue(U)
```

UnaryOperator-class

The UnaryOperator class.

#### **Description**

This base class represents expressions involving unary operators.

## Usage

```
## S4 method for signature 'UnaryOperator'
name(x)
## S4 method for signature 'UnaryOperator'
to_numeric(object, values)
```

#### **Arguments**

```
x, object A UnaryOperator object.
values A list of arguments to the atom.
```

#### Methods (by generic)

- name(UnaryOperator): Returns the expression in string form.
- to\_numeric(UnaryOperator): Applies the unary operator to the value.

unpack\_results 333

## **Slots**

```
expr The Expression that is being operated upon.

op_name A character string indicating the unary operation.
```

unpack\_results

Parse output from a solver and updates problem state

#### **Description**

Updates problem status, problem value, and primal and dual variable values

# Usage

```
unpack_results(object, solution, chain, inverse_data)
```

#### **Arguments**

object A Problem object. solution A Solution object.

chain The corresponding solving Chain.

# Value

A list containing the solution to the problem:

```
status The status of the solution. Can be "optimal", "optimal_inaccurate", "infeasible", "infeasible_inaccurate", "unbounded", "unbounded_inaccurate", or "solver_error".
```

value The optimal value of the objective function.

solver The name of the solver.

solve\_time The time (in seconds) it took for the solver to solve the problem.

setup\_time The time (in seconds) it took for the solver to set up the problem.

num\_iters The number of iterations the solver had to go through to find a solution.

getValue A function that takes a Variable object and retrieves its primal value.

getDualValue A function that takes a Constraint object and retrieves its dual value(s).

#### **Examples**

```
## Not run:
x <- Variable(2)
obj <- Minimize(x[1] + cvxr_norm(x, 1))</pre>
constraints <- list(x >= 2)
prob1 <- Problem(obj, constraints)</pre>
# Solve with ECOS.
ecos_data <- get_problem_data(prob1, "ECOS")</pre>
# Call ECOS solver interface directly
ecos_output <- ECOSolveR::ECOS_csolve(</pre>
                             c = ecos_data[["c"]],
                             G = ecos_data[["G"]],
                             h = ecos_data[["h"]],
                             dims = ecos_data[["dims"]],
                             A = ecos_data[["A"]],
                             b = ecos_data[["b"]]
# Unpack raw solver output.
res1 <- unpack_results(prob1, "ECOS", ecos_output)</pre>
# Without DCP validation (so be sure of your math), above is equivalent to:
# res1 <- solve(prob1, solver = "ECOS")</pre>
X <- Variable(2,2, PSD = TRUE)</pre>
Fmat <- rbind(c(1,0), c(0,-1))
obj <- Minimize(sum_squares(X - Fmat))</pre>
prob2 <- Problem(obj)</pre>
scs_data <- get_problem_data(prob2, "SCS")</pre>
scs_output <- scs::scs(</pre>
                       A = scs_data[['A']],
                       b = scs_data[['b']],
                       obj = scs_data[['c']],
                        cone = scs_data[['dims']]
                   )
res2 <- unpack_results(prob2, "SCS", scs_output)</pre>
# Without DCP validation (so be sure of your math), above is equivalent to:
# res2 <- solve(prob2, solver = "SCS")</pre>
## End(Not run)
```

updated\_scaled\_lower\_tri

*Utility methods for special handling of semidefinite constraints.* 

#### **Description**

Utility methods for special handling of semidefinite constraints.

```
updated_scaled_lower_tri(matrix)
```

UpperTri-class 335

# Arguments

matrix The matrix to get the lower triangular matrix for

#### Value

The lower triangular part of the matrix, stacked in column-major order

UpperTri-class The UpperTri class.

#### **Description**

The vectorized strictly upper triagonal entries of a matrix.

# Usage

```
UpperTri(expr)
## S4 method for signature 'UpperTri'
to_numeric(object, values)
## S4 method for signature 'UpperTri'
validate_args(object)
## S4 method for signature 'UpperTri'
dim_from_args(object)
## S4 method for signature 'UpperTri'
is_atom_log_log_convex(object)
## S4 method for signature 'UpperTri'
is_atom_log_log_concave(object)
## S4 method for signature 'UpperTri'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

## **Arguments**

expr An Expression or numeric matrix.

object An UpperTri object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

336 upper\_tri

## Methods (by generic)

- to\_numeric(UpperTri): Vectorize the upper triagonal entries.
- validate\_args(UpperTri): Check the argument is a square matrix.
- dim\_from\_args(UpperTri): The dimensions of the atom.
- is\_atom\_log\_log\_convex(UpperTri): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(UpperTri): Is the atom log-log concave?
- graph\_implementation(UpperTri): The graph implementation of the atom.

#### **Slots**

expr An Expression or numeric matrix.

upper\_tri

Upper Triangle of a Matrix

## **Description**

The vectorized strictly upper triangular entries of a matrix.

## Usage

```
upper_tri(expr)
```

# Arguments

expr

An Expression or matrix.

#### Value

An Expression representing the upper triangle of the input.

# Examples

```
C <- Variable(3,3)
val <- cbind(3:5, 6:8, 9:11)
prob <- Problem(Maximize(upper_tri(C)[3,1]), list(C == val))
result <- solve(prob)
result$value
result$getValue(upper_tri(C))</pre>
```

validate\_args 337

validate\_args

Validate Arguments

# Description

Validate an atom's arguments, returning an error if any are invalid.

# Usage

```
validate_args(object)
```

# Arguments

object

An Atom object.

validate\_val

Validate Value

# Description

Check that the value satisfies a Leaf's symbolic attributes.

# Usage

```
validate_val(object, val)
```

# Arguments

object

A Leaf object.

val

The assigned value.

# Value

The value converted to proper matrix type.

338 Variable-class

value-methods

Get or Set Value

# Description

Get or set the value of a variable, parameter, expression, or problem.

# Usage

```
value(object)
value(object) <- value</pre>
```

# Arguments

object A Variable, Parameter, Expression, or Problem object.

value A numeric scalar, vector, or matrix to assign to the object.

#### Value

The numeric value of the variable, parameter, or expression. If any part of the mathematical object is unknown, return NA.

# **Examples**

```
lambda <- Parameter()
value(lambda)

value(lambda) <- 5
value(lambda)</pre>
```

Variable-class

The Variable class.

# **Description**

This class represents an optimization variable.

```
Variable(rows = NULL, cols = NULL, name = NA_character_, ...)
## S4 method for signature 'Variable'
as.character(x)
## S4 method for signature 'Variable'
```

Variable-class 339

```
name(x)
## S4 method for signature 'Variable'
value(object)
## S4 method for signature 'Variable'
grad(object)
## S4 method for signature 'Variable'
variables(object)
## S4 method for signature 'Variable'
canonicalize(object)
```

#### **Arguments**

rows The number of rows in the variable.

Cols The number of columns in the variable.

name (Optional) A character string representing the name of the variable.

(Optional) Additional attribute arguments. See Leaf for details.

x, object A Variable object.

# Methods (by generic)

- name(Variable): The name of the variable.
- value(Variable): Get the value of the variable.
- grad(Variable): The sub/super-gradient of the variable represented as a sparse matrix.
- variables(Variable): Returns itself as a variable.
- canonicalize(Variable): The canonical form of the variable.

#### **Slots**

dim The dimensions of the variable.

name (Optional) A character string representing the name of the variable.

# Examples

```
x <- Variable(3, name = "x0") ## 3-int variable
y <- Variable(3, 3, name = "y0") # Matrix variable
as.character(y)
id(y)
is_nonneg(x)
is_nonpos(x)
size(y)
name(y)
value(y) <- matrix(1:9, nrow = 3)
value(y)</pre>
```

```
grad(y)
variables(y)
canonicalize(y)
```

vec

Vectorization of a Matrix

# Description

Flattens a matrix into a vector in column-major order.

# Usage

vec(X)

#### **Arguments**

Χ

An Expression or matrix.

#### Value

An Expression representing the vectorized matrix.

## **Examples**

```
A <- Variable(2,2)
c <- 1:4
expr <- vec(A)
obj <- Minimize(t(expr) %*% c)
constraints <- list(A == cbind(c(-1,-2), c(3,4)))
prob <- Problem(obj, constraints)
result <- solve(prob)
result$value
result$getValue(expr)</pre>
```

```
vectorized_lower_tri_to_mat
```

Turns symmetric 2D array into a lower triangular matrix

# Description

Turns symmetric 2D array into a lower triangular matrix

```
vectorized_lower_tri_to_mat(v, dim)
```

vstack 341

## **Arguments**

```
v A list of length (dim * (dim + 1) / 2).
dim The number of rows (equivalently, columns) in the output array.
```

#### Value

Return the symmetric 2D array defined by taking "v" to specify its lower triangular matrix.

vstack

Vertical Concatenation

# **Description**

The vertical concatenation of expressions. This is equivalent to rbind when applied to objects with the same number of columns.

# Usage

```
vstack(...)
```

#### **Arguments**

... Expression objects, vectors, or matrices. All arguments must have the same number of columns.

#### Value

An Expression representing the concatenated inputs.

## **Examples**

```
x <- Variable(2)
y <- Variable(3)</pre>
c <- matrix(1, nrow = 1, ncol = 5)</pre>
prob <- Problem(Minimize(c %*% vstack(x, y)), list(x == c(1,2), y == c(3,4,5)))
result <- solve(prob)</pre>
result$value
c \leftarrow matrix(1, nrow = 1, ncol = 4)
prob <- Problem(Minimize(c %*% vstack(x, x)), list(x == c(1,2)))
result <- solve(prob)</pre>
result$value
A <- Variable(2,2)
C <- Variable(3,2)
c \leftarrow matrix(1, nrow = 2, ncol = 2)
prob <- Problem(Minimize(sum(vstack(A, C))), list(A >= 2*c, C == -2))
result <- solve(prob)</pre>
result$value
```

342 VStack-class

```
B <- Variable(2,2)
c <- matrix(1, nrow = 1, ncol = 2)
prob <- Problem(Minimize(sum(vstack(c %*% A, c %*% B))), list(A >= 2, B == -2))
result <- solve(prob)
result$value</pre>
```

VStack-class

The VStack class.

#### **Description**

Vertical concatenation of values.

#### Usage

```
VStack(...)
## S4 method for signature 'VStack'
to_numeric(object, values)
## S4 method for signature 'VStack'
validate_args(object)
## S4 method for signature 'VStack'
dim_from_args(object)
## S4 method for signature 'VStack'
is_atom_log_log_convex(object)
## S4 method for signature 'VStack'
is_atom_log_log_concave(object)
## S4 method for signature 'VStack'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

... Expression objects or matrices. All arguments must have the same number of

columns.

object A VStack object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

Wrap-class 343

#### Methods (by generic)

- to\_numeric(VStack): Vertically concatenate the values using rbind.
- validate\_args(VStack): Check all arguments have the same width.
- dim\_from\_args(VStack): The dimensions of the atom.
- is\_atom\_log\_log\_convex(VStack): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(VStack): Is the atom log-log concave?
- graph\_implementation(VStack): The graph implementation of the atom.

#### **Slots**

... Expression objects or matrices. All arguments must have the same number of columns.

Wrap-class

The Wrap class.

# **Description**

This virtual class represents a no-op wrapper to assert properties.

## Usage

```
## S4 method for signature 'Wrap'
to_numeric(object, values)

## S4 method for signature 'Wrap'
dim_from_args(object)

## S4 method for signature 'Wrap'
is_atom_log_log_convex(object)

## S4 method for signature 'Wrap'
is_atom_log_log_concave(object)

## S4 method for signature 'Wrap'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### **Arguments**

object A Wrap object.

values A list of arguments to the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

344 ZeroConstraint-class

#### Methods (by generic)

- to\_numeric(Wrap): Returns the input value.
- dim\_from\_args(Wrap): The dimensions of the atom.
- is\_atom\_log\_log\_convex(Wrap): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Wrap): Is the atom log-log concave?
- graph\_implementation(Wrap): The graph implementation of the atom.

ZeroConstraint-class The ZeroConstraint class

#### **Description**

The ZeroConstraint class

#### Usage

```
## S4 method for signature 'ZeroConstraint'
name(x)

## S4 method for signature 'ZeroConstraint'
dim(x)

## S4 method for signature 'ZeroConstraint'
is_dcp(object)

## S4 method for signature 'ZeroConstraint'
is_dgp(object)

## S4 method for signature 'ZeroConstraint'
residual(object)

## S4 method for signature 'ZeroConstraint'
canonicalize(object)
```

# Arguments

x, object A ZeroConstraint object.

#### Methods (by generic)

- name(ZeroConstraint): The string representation of the constraint.
- dim(ZeroConstraint): The dimensions of the constrained expression.
- is\_dcp(ZeroConstraint): Is the constraint DCP?
- is\_dgp(ZeroConstraint): Is the constraint DGP?
- residual(ZeroConstraint): The residual of a constraint
- canonicalize(ZeroConstraint): The graph implementation of the object.

```
\label{eq:continuous} [\tt, Expression, index, missing, ANY-method \\ \textit{The Special Index class}.
```

#### **Description**

This class represents indexing using logical indexing or a list of indices into a matrix.

```
## S4 method for signature 'Expression, index, missing, ANY'
x[i, j, ..., drop = TRUE]
## S4 method for signature 'Expression, missing, index, ANY'
x[i, j, ..., drop = TRUE]
## S4 method for signature 'Expression,index,index,ANY'
x[i, j, ..., drop = TRUE]
## S4 method for signature 'Expression, matrix, index, ANY'
x[i, j, ..., drop = TRUE]
## S4 method for signature 'Expression,index,matrix,ANY'
x[i, j, ..., drop = TRUE]
## S4 method for signature 'Expression, matrix, matrix, ANY'
x[i, j, ..., drop = TRUE]
## S4 method for signature 'Expression, matrix, missing, ANY'
x[i, j, ..., drop = TRUE]
SpecialIndex(expr, key)
## S4 method for signature 'SpecialIndex'
name(x)
## S4 method for signature 'SpecialIndex'
is_atom_log_log_convex(object)
## S4 method for signature 'SpecialIndex'
is_atom_log_log_concave(object)
## S4 method for signature 'SpecialIndex'
get_data(object)
## S4 method for signature 'SpecialIndex'
.grad(object)
```

#### **Arguments**

x, object	An Index object.
i, j	The row and column indices of the slice.
	(Unimplemented) Optional arguments.
drop	(Unimplemented) A logical value indicating whether the result should be coerced to the lowest possible dimension.
expr	An Expression representing a vector or matrix.
key	A list containing the start index, end index, and step size of the slice.

# Methods (by generic)

- name(SpecialIndex): Returns the index in string form.
- is\_atom\_log\_log\_convex(SpecialIndex): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(SpecialIndex): Is the atom log-log concave?
- get\_data(SpecialIndex): A list containing key.
- .grad(SpecialIndex): Gives the (sub/super)gradient of the atom w.r.t. each variable

#### **Slots**

```
expr An Expression representing a vector or matrix.
key A list containing the start index, end index, and step size of the slice.
```

```
[,Expression,missing,missing,ANY-method 
The Index class.
```

# **Description**

This class represents indexing or slicing into a matrix.

```
## S4 method for signature 'Expression,missing,missing,ANY'
x[i, j, ..., drop = TRUE]

## S4 method for signature 'Expression,numeric,missing,ANY'
x[i, j, ..., drop = TRUE]

## S4 method for signature 'Expression,missing,numeric,ANY'
x[i, j, ..., drop = TRUE]

## S4 method for signature 'Expression,numeric,numeric,ANY'
x[i, j, ..., drop = TRUE]
```

```
Index(expr, key)
## S4 method for signature 'Index'
to_numeric(object, values)
## S4 method for signature 'Index'
dim_from_args(object)
## S4 method for signature 'Index'
is_atom_log_log_convex(object)
## S4 method for signature 'Index'
is_atom_log_log_concave(object)
## S4 method for signature 'Index'
get_data(object)
## S4 method for signature 'Index'
graph_implementation(object, arg_objs, dim, data = NA_real_)
## S4 method for signature 'SpecialIndex'
to_numeric(object, values)
## S4 method for signature 'SpecialIndex'
dim_from_args(object)
```

# Arguments

X	A Expression object.
i, j	The row and column indices of the slice.
• • •	(Unimplemented) Optional arguments.
drop	(Unimplemented) A logical value indicating whether the result should be coerced to the lowest possible dimension.
expr	An Expression representing a vector or matrix.
key	A list containing the start index, end index, and step size of the slice.
object	An Index object.
values	A list of arguments to the atom.
arg_objs	A list of linear expressions for each argument.
dim	A vector representing the dimensions of the resulting expression.
data	A list of additional data required by the atom.

## **Methods (by generic)**

- to\_numeric(Index): The index/slice into the given value.
- dim\_from\_args(Index): The dimensions of the atom.

- is\_atom\_log\_log\_convex(Index): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(Index): Is the atom log-log concave?
- get\_data(Index): A list containing key.
- graph\_implementation(Index): The graph implementation of the atom.
- to\_numeric(SpecialIndex): The index/slice into the given value.
- dim\_from\_args(SpecialIndex): The dimensions of the atom.

#### **Slots**

expr An Expression representing a vector or matrix.

key A list containing the start index, end index, and step size of the slice.

```
%*%,Expression,Expression-method
```

The MulExpression class.

#### **Description**

This class represents the matrix product of two linear expressions. See Multiply for the elementwise product.

```
## S4 method for signature 'Expression,Expression'
x %*% y

## S4 method for signature 'Expression,ConstVal'
x %*% y

## S4 method for signature 'ConstVal,Expression'
x %*% y

## S4 method for signature 'MulExpression'
to_numeric(object, values)

## S4 method for signature 'MulExpression'
dim_from_args(object)

## S4 method for signature 'MulExpression'
is_atom_convex(object)

## S4 method for signature 'MulExpression'
is_atom_concave(object)

## S4 method for signature 'MulExpression'
is_atom_concave(object)

## S4 method for signature 'MulExpression'
is_atom_concave(object)
```

```
is_atom_log_log_convex(object)

## S4 method for signature 'MulExpression'
is_atom_log_log_concave(object)

## S4 method for signature 'MulExpression'
is_incr(object, idx)

## S4 method for signature 'MulExpression'
is_decr(object, idx)

## S4 method for signature 'MulExpression'
.grad(object, values)

## S4 method for signature 'MulExpression'
graph_implementation(object, arg_objs, dim, data = NA_real_)
```

#### Arguments

x, y The Expression objects or numeric constants to multiply.

object A MulExpression object.

values A list of numeric values for the arguments

idx An index into the atom.

arg\_objs A list of linear expressions for each argument.

dim A vector representing the dimensions of the resulting expression.

data A list of additional data required by the atom.

#### Methods (by generic)

- to\_numeric(MulExpression): Matrix multiplication.
- dim\_from\_args(MulExpression): The (row, col) dimensions of the expression.
- is\_atom\_convex(MulExpression): Multiplication is convex (affine) in its arguments only if one of the arguments is constant.
- is\_atom\_concave(MulExpression): If the multiplication atom is convex, then it is affine.
- is\_atom\_log\_log\_convex(MulExpression): Is the atom log-log convex?
- is\_atom\_log\_log\_concave(MulExpression): Is the atom log-log concave?
- is\_incr(MulExpression): Is the left-hand expression positive?
- is\_decr(MulExpression): Is the left-hand expression negative?
- .grad(MulExpression): Gives the (sub/super)gradient of the atom w.r.t. each variable
- graph\_implementation(MulExpression): The graph implementation of the expression.

#### See Also

#### Multiply

350 %>>%

%>>%

The PSDConstraint class.

# Description

This class represents the positive semidefinite constraint,  $\frac{1}{2}(X+X^T) \succeq 0$ , i.e.  $z^T(X+X^T)z \geq 0$  for all z.

```
e1 %>>% e2
e1 %<<% e2
## S4 method for signature 'Expression, Expression'
## S4 method for signature 'Expression, ConstVal'
e1 %>>% e2
## S4 method for signature 'ConstVal,Expression'
e1 %>>% e2
## S4 method for signature 'Expression, Expression'
## S4 method for signature 'Expression, ConstVal'
e1 %<<% e2
## S4 method for signature 'ConstVal, Expression'
e1 %<<% e2
PSDConstraint(expr, id = NA_integer_)
## S4 method for signature 'PSDConstraint'
name(x)
## S4 method for signature 'PSDConstraint'
is_dcp(object)
## S4 method for signature 'PSDConstraint'
is_dgp(object)
## S4 method for signature 'PSDConstraint'
residual(object)
## S4 method for signature 'PSDConstraint'
```

```
canonicalize(object)
```

# Arguments

e1, e2	The Expression objects or numeric constants to compare.
expr	An Expression, numeric element, vector, or matrix representing $X$ .
id	(Optional) A numeric value representing the constraint ID.

x, object A PSDConstraint object.

# Methods (by generic)

- name(PSDConstraint): The string representation of the constraint.
- is\_dcp(PSDConstraint): The constraint is DCP if the left-hand and right-hand expressions are affine.
- is\_dgp(PSDConstraint): Is the constraint DGP?
- residual(PSDConstraint): A Expression representing the residual of the constraint.
- canonicalize(PSDConstraint): The graph implementation of the object. Marks the top level constraint as the dual\_holder so the dual value will be saved to the PSDConstraint.

#### **Slots**

expr An Expression, numeric element, vector, or matrix representing X.

```
^,Expression,numeric-method

**Elementwise Power**
```

## **Description**

Raises each element of the input to the power p. If expr is a CVXR expression, then expr^p is equivalent to power(expr,p).

#### Usage

```
## $4 method for signature 'Expression,numeric'
e1 ^ e2

power(x, p, max_denom = 1024)
```

#### **Arguments**

e1	An Expression object to exponentiate.
e2	The power of the exponential. Must be a numeric scalar.
X	An Expression, vector, or matrix.
р	A scalar value indicating the exponential power.
max_denom	The maximum denominator considered in forming a rational approximation of

p.

## **Details**

```
For p=0 and f(x)=1, this function is constant and positive. For p=1 and f(x)=x, this function is affine, increasing, and the same sign as x. For p=2,4,8,\ldots and f(x)=|x|^p, this function is convex, positive, with signed monotonicity. For p<0 and f(x)=1
```

```
x^p \ \text{ for } x>0 +\infty \ x\leq 0 , this function is convex, decreasing, and positive. For 0< p<1 and f(x)=x^p \ \text{ for } x\geq 0 -\infty \ x<0 , this function is concave, increasing, and positivea. For p>1, p\neq 2,4,8,\ldots and f(x)=x^p \ \text{ for } x\geq 0 +\infty \ x<0
```

, this function is convex, increasing, and positive.

# **Examples**

```
## Not run:
x <- Variable()
prob <- Problem(Minimize(power(x,1.7) + power(x,-2.3) - power(x,0.45)))
result <- solve(prob)
result$value
result$getValue(x)
## End(Not run)</pre>
```

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