Package ‘optiSolve’

July 28, 2017

Type Package
Title Linear, Quadratic, and Rational Optimization
Version 0.1
Date 2017-07-27
Author Robin Wellmann
Maintainer Robin Wellmann <r.wellmann@uni-hohenheim.de>
Depends R (>= 3.3.2)
Description Solver for linear, quadratic, and rational programs with linear, quadratic, and rational constraints. A unified interface to different R packages is provided. Optimization problems are transformed into equivalent formulations and solved by the respective package. For example, quadratic programming problems with linear, quadratic and rational constraints can be solved by augmented Lagrangian minimization using package 'alabama', or by sequential quadratic programming using solver 'slsqp'. Alternatively, they can be reformulated as optimization problems with second order cone constraints and solved with package 'cccp', or transformed into semidefinite programming problems and solved using solver 'csdp'.
License GPL-2
Imports Matrix, shapes, Rcsdp, alabama, cccp, nloptr, MASS, methods, plyr, stringr, stats, Rcpp (>= 0.12.4)
RoxygenNote 6.0.1
NeedsCompilation no
Repository CRAN
Date/Publication 2017-07-27 22:22:13 UTC

R topics documented:

- optiSolve-package
- adjust
- cop
- lbcon
- lincon
- linfun

1
Description

Solver for linear, quadratic, and rational programs with linear, quadratic, and rational constraints. A unified interface to different R packages is provided. Optimization problems are transformed into equivalent formulations and solved by the respective package. For example, quadratic programming problems with linear, quadratic and rational constraints can be solved by augmented Lagrangian minimization using package 'alabama', or by sequential quadratic programming using solver 'slsqp'. Alternatively, they can be reformulated as optimization problems with second order cone constraints and solved with package 'cccp', or transformed into semidefinite programming problems and solved using solver 'csdp'.

Details

The following steps are included in solving a constrained optimization problem (cop):

1) Define the objective with one of the following functions:

```
linfun       defines a linear objective function,
quadfun      defines a quadratic objective function,
ratiofun     defines a rational objective function.
```

2) Define the constraints by using the following functions:

```
lincon       defines linear equality and inequality constraints,
quadcon      defines quadratic constraints,
ratiocon     defines rational constraints,
lbcon        defines lower bounds for the variables,
ubcon        defines upper bounds for the variables.
```
3) Put the objective function and the constraints together to define the optimization problem:

   cop defines a constrained optimization problem.

4) Solve the optimization problem:

   solvecop solves a constrained optimization problem.

5) Check if the solution fulfils all constraints:

   validate checks if the solution fulfils all constraints, and calculates the values of the constraints.

Author(s)

Robin Wellmann
Maintainer: Robin Wellmann <r.wellmann@uni-hohenheim.de>

References


---

Description

Constraints and objective functions are adjusted so that they refer to a larger or smaller set of variables.

Usage

adjust(x, ids)

Arguments

x Constraint or objective function of class "linFun", "linCon", "quadFun", "quadCon", "ratioFun", and "ratioCon".
ids Vector with ids of the variables.
Details

Constraints and objective functions are adjusted so that they refer to a larger or smaller set of variables. Additional variables do not affect the value of the constraint or objective function.

Value

A data frame (invisible) containing values and bounds of the constraints, the value of the objective function, and column valid which is TRUE if all constraints are fulfilled.

See Also

The main function for solving constrained programming problems is `solvecop`.

---

cop

Constrained Optimization Problem

Description

Define a constrained optimization problem with a linear, quadratic, or rational objective function, and linear, quadratic, rational, and boundary constraints.

Usage

cop(f, max=FALSE, lb=NULL, ub=NULL, lc=NULL, ...)

Arguments

- `f` Objective function, defined with function `linfun`, `quadfun`, or `ratiofun`.
- `max` Logical value. Should the function be maximized? This is possible only for linear objective functions.
- `lb` Lower bounds for the variables, defined with function `lbcon`.
- `ub` Upper bounds for the variables, defined with function `ubcon`.
- `lc` Linear inequality and equality constraints, defined with function `lincon`.
- `...` Quadratic and rational inequality constraints, defined with functions `quadcon` and `ratiocon`.

Details

Define a constrained optimization problem with a linear, quadratic, or rational objective function, and linear, quadratic, rational, and boundary constraints. The optimization problem can be solved with function `solvecop`.
Value

An object of class COP, which may contain the following components

- **f**: List with S3-class "linFun", "quadFun", or "ratioFun", defining the objective function
- **max**: Logical value. Should the objective function be maximized?
- **lb**: List with S3-class "lbCon", defining lower bounds.
- **ub**: List with S3-class "ubCon", defining upper bounds.
- **lc**: List with S3-class "linCon", defining linear constraints
- **qc**: List with S3-class "quadCon", defining quadratic constraints
- **rc**: List with S3-class "ratioCon", defining rational constraints
- **x**: Vector with NAs
- **id**: Vector with names of the variables that are to be optimized
- **madeDefinite**: Logical variable indicating whether non-positive-semidefinite matrices have already been approximated by positive-definite matrices.

Author(s)

Robin Wellmann

See Also

The main function for solving constrained programming problems is `solvecop`.

---

**lbcon**

**Lower Bounds**

Description

Define lower bounds for the variables of the form

\[ \text{val} \leq x. \]

Usage

```
lbcon(val=numeric(0), id=seq_along(val))
```

Arguments

- **val**: Numeric vector with lower bounds for the variables. If `val` is a single value, then this value will be used for all variables in vector `id`.
- **id**: Vector defining the names of the variables to which the constraint applies. Each variable name corresponds to one component of `x`. Variable names must be consistent across constraints.
Details

Define lower bounds for the variables of the form

\[ \text{val} \leq x. \]

Vector \( x \) contains only the variables included in argument \( \text{id} \).

Value

An object of class \( \text{lbCon} \).

See Also

The main function for solving constrained programming problems is \texttt{solvect}. 

Examples

### Linear programming with linear and quadratic constraints ###
### Example from animal breeding ###
### The mean breeding value BV is maximized whereas the ###
### mean kinship in the offspring x^TQx+d is restricted ###
### Lower and upper bounds for females are identical, so ###
### their contributions are not optimized. ###
### Lower and upper bounds for some males are defined. ###

\begin{verbatim}
data(phenotype)
data(myq)

A <- t(model.matrix(~Sex-1, data=phenotype))
A[,1:5]
val <- c(0.5, 0.5)
dir <- c("="","=")
Nf <- sum(phenotype$Sex=="female")
id <- phenotype$Indiv

lbval <- setNames(rep(0, length(id)), id)
ubval <- setNames(rep(NA, length(id)), id)
lbval[phenotype$Sex=="female"] <- 1/(2*Nf)
ubval[phenotype$Sex=="female"] <- 1/(2*Nf)
lbval["276000102379438"] <- 0.02
ubval["276000121507437"] <- 0.03

mycop <- cop(f = linfun(a=phenotype$BV, id=id, name="BV"),
             max= TRUE,
             lb = lbcon(lbval, id=id),
             ub = ubcon(ubval, id=id),
             lc = lincon(A=A, dir=dir, val=val, id=id),
             qc = quadcon(Q=myQ, d=0.001, val=0.045,
                          name="Kinship", id=rownames(myq)))

res <- solvecop(mycop, solver="cccp2", quiet=FALSE)
\end{verbatim}
lincon

**Linear Constraints**

**Description**

Define linear equality and inequality constraints of the form

\[ Ax + ddireval \]

**Usage**

lincon(A, d=rep(0, nrow(A)), dir=rep("=" , nrow(A)), val=rep(0, nrow(A)),
   id=1:ncol(A), use=rep(TRUE, nrow(A)), name=rownames(A))

**Arguments**

- **A**
  Numeric matrix of the constraint coefficients.
- **d**
  Numeric vector.
- **dir**
  Character vector with the directions of the constraints. Each element must be one of "<", "=" , and ">=".
- **val**
  Numeric vector with threshold values.
- **id**
  Vector (if present), defining the names of the variables to which the constraint applies. Each variable name corresponds to one component of \( x \). Variable names must be consistent across constraints.
use Logical vector indicating the constraints to be included in the optimization problem. If use[i]=FALSE, then linear constraint i does not affect the result, but the value of the linear function A[i, ] x + d[i] will be reported by function validate.

name Vector with names of the constraints.

Details

Define linear inequality and equality constraints of the form

\[ Ax + ddirval \]

(component wise). If parameter \( id \) is specified, then vector \( x \) contains only the indicated variables.

Value

An object of class linCon.

See Also

The main function for solving constrained programming problems is solvecop.

Examples

```r
### Quadratic programming with linear constraints  ###
### Example from animal breeding  ###
### The mean kinship in the offspring x'Qx+d is minized ###
### and the mean breeding value is restricted.  ###

data(phenotype)
data(myQ)

A <- t(model.matrix(~Sex+BV-1, data=phenotype))
A[,1:5]
val <- c(0.5, 0.5, 0.40)
dir <- c("="","=","=")

mycop <- cop(f = quadfun(Q=myQ, d=0.001, name="Kinship", id=rownames(myQ)),
            lb = lbcon(0, id=phenotype$Indiv),
            ub = ubcon(NA, id=phenotype$Indiv),
            lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv))

res <- solvecop(mycop, solver="cccp", quiet=FALSE)

validate(mycop, res)

#   valid solver status
#   TRUE  cccp optimal
# # Variable Value Bound OK?
# ------------------------------
```
linfun

---

## Description

Define a linear objective function of the form

\[ f(x) = a'x + d \]

.  

## Usage

```r
linfun(a, d=0, id=1:length(a), name="lin.fun")
```

## Arguments

- **a**: Numeric vector of the coefficients.
- **d**: Numeric value.
- **id**: Vector defining the names of the variables to which the function applies. Each variable name corresponds to one component of \( x \). Variable names must be consistent across constraints.
- **name**: Name for the objective function.

## Details

Define linear objective function of the form

\[ f(x) = a'x + d \]

.  

## Value

An object of class `linFun`.

## See Also

The main function for solving constrained programming problems is `solvecop`.  

Examples

### Linear programming with linear and quadratic constraints ###
### Example from animal breeding ###
### The mean breeding value BV is maximized whereas the ###
### mean kinship in the offspring $x'Qx+d$ is restricted ###

data(phenotype)
data(myQ)
A <- t(model.matrix(~Sex-1, data=phenotype))
A[,1:5]
val <- c(0.5, 0.5)
dir <- c("==", "==")
mycop <- cop(f = linfun(a=phenotype$BV, id=phenotype$Indiv, name="BV"),
            max = TRUE,
            lb = lbcon(0, id=phenotype$Indiv),
            ub = ubcon(NA, id=phenotype$Indiv),
            lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv),
            qc = quadcon(Q=myQ, d=0.001, val=0.035, name="Kinship", id=rownames(myQ)))
res <- solvecop(mycop, solver="cccpr", quiet=FALSE)
validate(mycop, res)

# valid solver status
# TRUE  cccpr optimal
#
# Variable Value Bound OK?
# -----------------------------
# BV 0.7667 max :
# -----------------------------
# lower bounds all x >= lb : TRUE
# Sexfemale 0.5  ==  0.5 : TRUE
# Sexmale 0.5  ==  0.5 : TRUE
# Kinship 0.035  <=  0.035 : TRUE
#

---

**myQ**

**Kinship Matrix**

---

**Description**

Kinship matrix of the cattle listed in data frame `phenotype`. This is an (almost) positive semidefinite matrix.
**Usage**

data(myQ)

**Format**

Matrix

---

**Description**

Matrix needed to compute kinship at native alleles for the cattle listed in data frame `phenotype`. This is an (almost) positive semidefinite matrix.

**Usage**

data(myQ)

**Format**

Matrix

---

**Description**

Matrix needed to compute kinship at native alleles for the cattle listed in data frame `phenotype`. This is an (almost) positive semidefinite matrix.

**Usage**

data(myQ)

**Format**

Matrix
phenotype  

Phenotypes of Genotyped Cattle

Description

Phenotypes of cattle.

Usage

data(phenotype)

Format

Data frame containing information on genotyped cattle. The columns contain the IDs of the individuals (Indiv), simulated breeding values (BV), simulated sexes (Sex), and genetic contributions from other breeds (MC).

print.copValidation  

Print Validation of a Solution

Description

Print the validation results for the solution of an optimization problem.

Usage

## S3 method for class 'copValidation'
print(x, ...)

Arguments

x  
The result of function validate.

...  
Unused additional arguments.

Details

Print the validation results for the solution of an optimization problem.
Value

A list of class copValidation (invisible) with components:

summary
Data frame containing one row for each constraint with the value of the constraint in column `val`, the bound for the constraint in column `bound`, and column `OK` states if the constraint is fulfilled. The value of the objective function is shown in the first row. Additional rows contain the values of disabled constraints.

info
Data frame with component `valid` indicating if all constraints are fulfilled, component `solver` containing the name of the solver used for optimization, and component `status` describing the solution as reported by the solver.

var
Data frame with the values of the objective function and constraints at the optimum.

obj.fun
Named numeric value with value and name of the objective function at the optimum.

See Also

The main function for solving constrained programming problems is `solvecop`.

Examples

```r
### Quadratic programming with linear constraints ###
### Example from animal breeding ###
### where the mean kinship in the offspring is minimized ###

data(phenotype)
data(myq)

A <- t(model.matrix(~Sex+BV-1, data=phenotype))
rownames(A) <- c("male.cont","female.cont", "Breeding.Value")
val <- c(0.5, 0.5, 0.40)
dir <- c("=","="",">=")

mycop <- cop(f = quadfun(Q=myq, d=0.001, name="Kinship", id=rownames(myQ)),
                 lb = lbcon(0, id=phenotype$Indiv),
                 ub = ubcon(NA, id=phenotype$Indiv),
                 lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv))

res <- solvecop(mycop, solver="cccp", quiet=FALSE, trace=FALSE)

head(res$x)

Evaluation <- validate(mycop, res, quiet=TRUE)

print(Evaluation)

# valid solver status
# TRUE cccp optimal
```
quadcon

quadcon (Quadratic Constraint)

Description

Define a quadratic constraint of the form

\[ x'Qx + a'x + d \leq val \]

Usage

```r
quadcon(Q, a=rep(0, nrow(Q)), d=0, dir="\leq", val,
    id=1:nrow(Q), name="quadratic", use=TRUE)
```

Arguments

- `Q`  
  Numeric symmetric matrix of the constraint coefficients.
- `a`  
  Numeric vector.
- `d`  
  Numeric value.
- `dir`  
  Character string "\leq".
- `val`  
  Numeric threshold value, which is the upper bound for the quadratic function.
- `id`  
  Vector defining the names of the variables to which the constraint applies. Each variable name corresponds to one component of \(x\). Variable names must be consistent across constraints.
- `name`  
  Name for the constraint.
- `use`  
  Logical value indicating if the constraint should be included in the optimization problem. If `use=FALSE`, then constraint does not affect the result, but the value of the quadratic function will be reported by function `validate`.

Details

Define a quadratic inequality constraint of the form

\[ x'Qx + a'x + d \leq val. \]

Vector \(x\) contains only the variables included in argument `id`.
**Value**

An object of class `quadCon`.

**See Also**

The main function for solving constrained programming problems is `solvecop`.

**Examples**

```r
### Linear programming with linear and quadratic constraints ###
### Example from animal breeding ###
### The mean breeding value BV is maximized whereas the ###
### mean kinship in the offspring $x'Qx+d$ is restricted ###

data(phenotype)
data(myQ)

A <- t(model.matrix(~Sex-1, data=phenotype))
A[,1:5]
val <- c(0.5, 0.5)
dir <- c("="","=")

mycop <- cop(f = linfun(a=phenotype$BV, id=phenotype$Indiv, name="BV"),
           max= TRUE,
           lb = lbcon(0, id=phenotype$Indiv),
           ub = ubcon(NA, id=phenotype$Indiv),
           lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv),
           qc = quadcon(Q=myQ, d=0.001, val=0.035, name="Kinship", id=rownames(myQ)))

res <- solvecop(mycop, solver="cccp2", quiet=FALSE)
validate(mycop, res)

# valid solver status
# TRUE cccp2 optimal
#
# Variable Value Bound OK?
# ------------------------------
# BV 0.7667 max
# lower bounds all x >= lb : TRUE
# Sexfemale 0.5 == 0.5 : TRUE
# Sexmale 0.5 == 0.5 : TRUE
# Kinship 0.035 <= 0.035 : TRUE
```
quadfun  

**Quadfun Objective Function**

**Description**

Define a quadratic objective function of the form

\[ f(x) = x^T Q x + a^T x + d \]

**Usage**

`quadfun(Q, a=rep(0, nrow(Q)), d=0, id=1:nrow(Q), name="quad.fun")`

**Arguments**

- **Q**: Numeric symmetric matrix of the constraint coefficients.
- **a**: Numeric vector.
- **d**: Numeric value.
- **id**: Vector (if present), defining the names of the variables to which the function applies. Each variable name corresponds to one component of \( x \). Variable names must be consistent across constraints.
- **name**: Name for the objective function.

**Details**

Define a quadratic objective function of the form

\[ f(x) = x^T Q x + a^T x + d \]

**Value**

An object of class `quadFun`.

**See Also**

The main function for solving constrained programming problems is `solvecop`.

**Examples**

```r
# Quadratic programming with linear constraints
# Example from animal breeding
# The mean kinship in the offspring x'Qx+d is minimized
# and the mean breeding value is restricted.

data(phenotype)
data(myQ)
```
A <- t(model.matrix(~Sex+BV-1, data=phenotype))
A[,1:5]
val <- c(0.5, 0.5, 0.40)
dir <- c("==","==",">=")

mycop <- cop(f = quadfun(Q=myQ, d=0.001, name="Kinship", id=rownames(myQ)),
               lb = lbcon(0, id=phenotype$Indiv),
               ub = ubcon(NA, id=phenotype$Indiv),
               lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv))

res <- solvecop(mycop, solver="cccp", quiet=FALSE)

validate(mycop, res)

# valid solver status
# TRUE  cccp optimal
#
# Variable Value Bound OK?
# ------------------------------
# Kinship  0.0322 min :
# ------------------------------
# lower bounds all x >= lb : TRUE
# Sexfemale 0.5  == 0.5 : TRUE
# Sexmale 0.5  == 0.5 : TRUE
# BV 0.4  >= 0.4 : TRUE
# ------------------------------

ratiocon  

---

**Rational Constraint**

**Description**

Define a rational constraint of the form

\[
x^T Q_1 x + a_1^T x + d_1 
\]

\[
x^T Q_2 x + a_2^T x + d_2 \leq val
\]

**Usage**

\[
\text{ratiocon(Q1, a1=rep(0, nrow(Q1)), d1=0, Q2, a2=rep(0, nrow(Q2)), d2=0, dir="<=", val, id=1:nrow(Q1), name="rational", use=TRUE)}
\]

**Arguments**

- **Q1** Numeric quadratic matrix.
- **a1** Numeric vector.
- **d1** Numeric value.
- **Q2** Numeric quadratic matrix.
- **a2** Numeric vector.
d2 Numeric value.
dir Character string "<=".
val Numeric threshold value, which is the upper bound for the rational function.
id Vector defining the names of the variables to which the constraint applies. Each variable name corresponds to one component of \( x \). Variable names must be consistent across constraints.
name Name for the constraint.
use Logical value indicating if the constraint should be included in the optimization problem. If use=FALSE, then the constraint does not affect the result, but the value of the rational function will be reported by function validate.

Details

Define a rational inequality constraint of the form

\[
\frac{x^T Q_1 x + a_1^T x + d_1}{x^T Q_2 x + a_2^T x + d_2} \leq val.
\]

Vector \( x \) contains only the variables included in argument id.

For rational constraints it is required that there is a linear constraint ensuring that \( \sum(x) \) is a constant. Furthermore, the denominator must be non-negative.

Value

An object of class ratioCon.

See Also

The main function for solving constrained programming problems is solvecop.

Examples

```r
## Constrained optimization with rational objective
## function and linear and quadratic constraints
## Example from animal breeding
## The mean kinship at native alleles in the offspring is minimized
## The mean breeding value and the mean kinship are constrained

data(phenotype)
data(myQ)
data(myQ1)
data(myQ2)

A <- t(model.matrix(~Sex+BV+MC-1, data=phenotype))
A[1:5]
val <- c(0.5, 0.5, 0.4, 0.5)
dir <- c("=" ,"=" ,">" ,"<=")
```
mycop <- cop(f = quadfun(Q=myQ, d=0.001, name="Kinship", id=rownames(myQ)),
    lb = lbcon(0, id=phenotype$Indiv),
    ub = ubcon(NA, id=phenotype$Indiv),
    lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv),
    rc = ratiocon(Q1=myQ1, Q2=myQ2, d1=0.0004, d2=0.00025, val=0.040,
                     id=rownames(myQ1), name="nativeKinship")
)

res <- solvecop(mycop, solver="slsqp", quiet=FALSE)

validate(mycop, res)

# valid solver status
# TRUE slsqp successful completion
#
# Variable Value Bound OK?
# -----------------------------
# Kinship   0.0324 min :
# -----------------------------
# lower bounds all x >= lb : TRUE
# Sexfemale 0.5 == 0.5 : TRUE
# Sexmale   0.5 == 0.5 : TRUE
# BV        0.4 >= 0.4 : TRUE
# MC        0.4668 <= 0.5 : TRUE
# nativeKinship 0.04 <= 0.04 : TRUE
# -----------------------------

---

ratiofun  

**Rational Objective Function**

**Description**

Define a rational objective function of the form

\[ f(x) = \frac{x^T Q_1 x + a_1 x + d_1}{x^T Q_2 x + a_2 x + d_2} \]

**Usage**

ratiofun(Q1, a1=rep(0, nrow(Q1)), d1=0, Q2, a2=rep(0, nrow(Q2)), d2=0,
         id=1:nrow(Q1), name="ratio.fun")

**Arguments**

- **Q1**  
  Numeric quadratic matrix.
- **a1**  
  Numeric vector.
- **d1**  
  Numeric value.
- **Q2**  
  Numeric quadratic matrix.
ratiofun

a2 Numeric vector.
d2 Numeric value.
id Vector defining the names of the variables to which the constraint applies. Each variable name corresponds to one component of \( x \). Variable names must be consistent across constraints.

name Name for the constraint.

Details

Define a rational objective function of the form

\[
f(x) = \frac{x^T Q_1 x + a_1 x + d_1}{x^T Q_2 x + a_2 x + d_2}
\]

Reasonable bounds for the variables should be provided because the function can have several local optima. Solvers ‘slsqp’ (the default) and ‘alabama’ are recommended.

Value

An object of class \texttt{ratioFun}.

See Also

The main function for solving constrained programming problems is \texttt{solvecop}.

Examples

```r
### Constrained optimization with rational objective
### function and linear and quadratic constraints
### Example from animal breeding
### The mean kinship at native alleles in the offspring is minimized
### The mean breeding value and the mean kinship are constrained

data(phenotype)
data(myQ)
data(myQ1)
data(myQ2)

Ax <- t(model.matrix(~Sex+BV+MC-1, data=phenotype))
Ax[1:5]
val <- c(0.5, 0.5, 0.4, 0.5)
dir <- c("="", ">="", ">="", "<="")

mycop <- cop(f = ratiofun(Q1=myQ1, Q2=myQ2, d1=0.0004, d2=0.00025,
id=rownames(myQ1), name="nativeKinship"),
lb = lbcon(0, id=rownames(myQ1)),
ub = ubcon(NA, id=rownames(myQ1)),
lc = lincon(A=Ax, dir=dir, val=val, id=rownames(myQ1)),
qc = quadcon(Q=myQ, d=0.001, val=0.035,
    name="Kinship", id=rownames(myQ2)))
```
solvecop

res <- solvecop(mycop, quiet=FALSE)

validate(mycop, res)

# valid solver status
# TRUE slsqp successful completion
#
# Variable Value Bound OK?
# ------------------------------
# nativeKinship 0.0366 min :
# ------------------------------
# lower bounds all x >= lb : TRUE
# Sexfemale 0.5 == 0.5 : TRUE
# Sexmale 0.5 == 0.5 : TRUE
# BV 0.4 >= 0.4 : TRUE
# MC 0.4963 <= 0.5 : TRUE
# Kinship 0.035 <= 0.035 : TRUE
# ------------------------------

---

solvecop  

*Solve a Constrained Optimization Problem*

Description

Solve a constrained optimization problem with a linear, quadratic, or rational objective function, and linear, quadratic, rational, and boundary constraints.

Usage

solvecop(op, solver="default", make.definite=FALSE, X=NULL, quiet=FALSE, ...)

Arguments

op  
An optimization problem, usually created with function `cop`.

solver  
Character string with the name of the solver. Available solvers are "alabama", "cccp", "cccp2", "csdp", and "slsqp". The default means that the solver is chosen automatically. The solvers are described in the Details section.

make.definite  
Logical variable indicating whether non-positive-semidefinite matrices should be approximated by positive-definite matrices. This is always done for solvers that are known not to converge otherwise.

X  
Starting vector of parameter values (not needed). Any initial vector, even those violating linear inequality constraints, may be specified. Ignored by solvers "cccp" and "csdp". For "slsqp" the lower and upper bounds must not be violated.

quiet  
Logical variable indicating whether output to console should be switched off.
... Tuning parameters of the solver. The available parameters depend on the solver and will be printed when the function is used with quiet=FALSE. In section Details it is mentioned where descriptions of these parameters can be found.

Details

Solve a constrained optimization problem with a linear, quadratic, or rational objective function, and linear, quadratic, rational, and boundary constraints.

Solver

"alabama": The augmented lagrangian minimization algorithm auglag from package alabama is called. The method combines the objective function and a penalty for each constraint into a single function. This modified objective function is then passed to another optimization algorithm with no constraints. If the constraints are violated by the solution of this sub-problem, then the size of the penalties is increased and the process is repeated. The default methods for the unconstrained optimization in the inner loop is the quasi-Newton method called BFGS. Tuning parameters used for the outer loop are described in the details section of the help page of function auglag. Tuning parameters used for the inner loop are described in the details section of the help page of function optim.

"cccp" and "cccp2": Function cccp from package cccp for solving cone constrained convex programs is called. For solver "cccp", quadratic constraints are converted into second order cone constraints, which requires to approximate non-positive-semidefinite matrices by positive-definite matrices. For solver "cccp2", quadratic constraints are defined by functions. The implemented algorithms are partially ported from CVXOPT. Tuning parameters are those from function ctrl.

"csdp": The problem is reformulated as a semidefinite programming problem and solved with the 'CSDP' library. This requires to approximate non-positive-semidefinite matrices by positive-definite matrices. This solver is not suitable when the objective is to minimize a rational function, but rational constraints can be used. Tuning parameters are described in the CSDP User's Guide: https://projects.coin-or.org/Csdp/export/49/trunk/doc/csdpuser.pdf.

"slsqp": The sequential (least-squares) quadratic programming (SQP) algorithm slsqp for gradient-based optimization from package nloptr. The algorithm optimizes successive second-order (quadratic/least-squares) approximations of the objective function, with first-order (affine) approximations of the constraints. Available parameters are described in nl.opts

Value

A list with the following components:

- x
  Named numeric vector with parameters optimizing the objective function while satisfying constraints, if convergence is successful.

- solver
  Name of the solver used for optimization.

- status
  Message indicating type of convergence as reported by the solver.

Author(s)

Robin Wellmann
Examples

```r
### Quadratic programming with linear constraints ###
### Example from animal breeding ###
### where the mean kinship in the offspring is minimized ###

data(phenotype)
data(myQ)

A <- t(model.matrix(~Sex+BV-1, data=phenotype))
rownames(A) <- c("male.cont","female.cont", "Breeding.Value")
val <- c(0.5, 0.5, 0.40)
dir <- c("==", "==", ">=")

mycop <- cop(f = quadfun(Q=myQ, d=0.001, name="Kinship", id=rownames(myQ)),
            lb = lbcon(0, id=phenotype$Indiv),
            ub = ubcon(NA, id=phenotype$Indiv),
            lc = lincon(A=A, dir=dir, val=val, id=phenotype$Indiv))

res <- solvecop(mycop, solver="cccp", quiet=FALSE, trace=FALSE)

head(res$x)

hist(res$x,breaks=50,xlim=c(0,0.5))

Evaluation <- validate(mycop, res)

Evaluation$summary
Evaluation$info
Evaluation$obj.fun
Evaluation$var
Evaluation$var$Breeding.Value
```

---

**ubcon**

**Upper Bounds**

**Description**

Define upper bounds for the variables of the form

\[
x \leq val.
\]

**Usage**

ubcon(val=numeric(0), id=seq_along(val))
Arguments

val  Numeric vector with upper bounds for the variables. If val is a single value, then this value will be used for all variables in vector id.

id  Vector defining the names of the variables to which the constraint applies. Each variable name corresponds to one component of x. Variable names must be consistent across constraints.

Details

Define upper bounds for the variables of the form

\[ x \leq val. \]

Vector x contains only the variables included in argument id.

Value

An object of class ubCon.

See Also

The main function for solving constrained programming problems is solvecop.

Examples

```r
### Linear programming with linear and quadratic constraints ###
### Example from animal breeding ###
### The mean breeding value bv is maximized whereas the ###
### mean kinship in the offspring x'Qx+d is restricted ###
### Lower and upper bounds for females are identical, so ###
### their contributions are not optimized. ###
### Lower and upper bounds for some males are defined. ###

data(phenotype)
data(myQ)

A <- t(model.matrix(~Sex-1, data=phenotype))
A[,1:5]
val <- c(0.5, 0.5)
dir <- c("="","=")
Nf <- sum(phenotype$Sex=="female")
id <- phenotype$Indiv

lbval <- setNames(rep(0, length(id)), id)
ubval <- setNames(rep(NA, length(id)), id)
lbval[phenotype$Sex=="female"] <- 1/(2*Nf)
ubval[phenotype$Sex=="female"] <- 1/(2*Nf)
lbval["276000182379430"] <- 0.02
ubval["276000121507437"] <- 0.03
```
validate <- cop(f = linfun(a=phenotype$BV, id=id, name="BV"),
    max= TRUE,
    lb = lbcon(lbval, id=id),
    ub = ubcon(ubval, id=id),
    lc = lincon(A=A, dir=dir, val=val, id=id),
    qc = quadcon(Q=myQ, d=0.001, val=0.045, name="Kinship", id=rownames(myQ)))

res <- solvecop(mycop, solver="cccpR", quiet=FALSE)

Evaluation <- validate(mycop, res)

# valid solver status
# TRUE cccpR optimal
#
# Variable     Value  Bound   OK?
# --------------------------
# BV           0.5501 max:
# --------------------------
# lower bounds all x >= lb : TRUE
# upper bounds all x <= ub : TRUE
# Sexfemale    0.5 == 0.5 : TRUE
# Sexmale      0.5 == 0.5 : TRUE
# Kinship      0.045 <= 0.045 : TRUE
# --------------------------

validate

Validate a Solution

Description

Validate a solution of an optimization problem.

Usage

validate(op, sol, quiet=FALSE, tol=0.0001)

Arguments

op The constrained optimization problem defined with function cop.

sol The solution of the optimization problem obtained with function solvecop.

quiet Logical variable indicating whether output to console should be switched off.

tol The tolerance. A constraint is considered fulfilled even if the value exceeds (falls below) the threshold value by tol.
Details

Validate a solution of an optimization problem by checking if the constraints are fulfilled.
Values and bounds of the constraints are printed.

Value

A list of class `copValidation` with components:

- **summary**
  Data frame containing one row for each constraint with the value of the constraint in column `Val`, the bound for the constraint in column `Bound`, and column `OK` states if the constraint is fulfilled. The value of the objective function is shown in the first row. Additional rows contain the values of disabled constraints.

- **info**
  Data frame with component `valid` indicating if all constraints are fulfilled, component `solver` containing the name of the solver used for optimization, and component `status` describing the solution as reported by the solver.

- **var**
  Data frame with the values of the objective function and constraints at the optimum.

- **obj.fun**
  Named numeric value with value and name of the objective function at the optimum.

Author(s)

Robin Wellmann

See Also

The main function for solving constrained programming problems is `solvecop`.  

Index

*Topic datasets
  myQ, 10
  myQ1, 11
  myQ2, 11
  phenotype, 12

*Topic package
  optiSolve-package, 2

adjust, 3
auglag, 22
cccp, 22
cop, 3, 4, 21, 25
ctrl, 22

lbcon, 2, 4, 5
lincon, 2, 4, 7
linfun, 2, 4, 9

myQ, 10
myQ1, 11
myQ2, 11
n1.opts, 22

optim, 22
optiSolve (optiSolve-package), 2
optiSolve-package, 2

phenotype, 10, 11, 12
print (print.gcopValidation), 12
print.gcopValidation, 12

quadcon, 2, 4, 14
quadfun, 2, 4, 16

ratiocon, 2, 4, 17
ratiofun, 2, 4, 19

slsqp, 22
solvecop, 3–6, 8, 9, 13, 15, 16, 18, 20, 21, 24–26
ubcon, 2, 4, 23
validate, 3, 8, 12, 14, 18, 25

27