Package ‘clarabel’

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Type Package

Title Interior Point Conic Optimization Solver

Version 0.9.0.1

Description
A versatile interior point solver that solves linear programs (LPs), quadratic programs (QPs), second-order cone programs (SOCPs), semidefinite programs (SDPs), and problems with exponential and power cone constraints (<https://clarabel.org/stable/>). For quadratic objectives, unlike interior point solvers based on the standard homogeneous self-dual embedding (HSDE) model, Clarabel handles quadratic objective without requiring any epigraphical reformulation of its objective function. It can therefore be significantly faster than other HSDE-based solvers for problems with quadratic objective functions. Infeasible problems are detected using using a homogeneous embedding technique.

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Encoding UTF-8

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URL https://oxfordcontrol.github.io/clarabel-r/

BugReports https://github.com/oxfordcontrol/clarabel-r/issues

Suggests knitr, Matrix, rmarkdown, tinytest

VignetteBuilder knitr

SystemRequirements Cargo (Rust's package manager), rustc (>= 1.67.1), and GNU Make

Imports methods

NeedsCompilation yes

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Contents

`clarabel` *Interface to 'Clarabel', an interior point conic solver*

Description

Clarabel solves linear programs (LPs), quadratic programs (QPs), second-order cone programs (SOCPs) and semidefinite programs (SDPs). It also solves problems with exponential and power cone constraints. The specific problem solved is:

Minimize

$$\frac{1}{2}x^T Px + q^T x$$

subject to

$$Ax + s = b$$

$$s \in K$$

where $x \in R^n$, $s \in R^m$, $P = P^T$ and nonnegative-definite, $q \in R^n$, $A \in R^{m \times n}$, and $b \in R^m$. The set K is a composition of convex cones.

Usage

```
clarabel(A, b, q, P = NULL, cones, control = list(), strict_cone_order = TRUE)
```

Arguments

`A`	a matrix of constraint coefficients.
`b`	a numeric vector giving the primal constraints
`q`	a numeric vector giving the primal objective
`P`	a symmetric positive semidefinite matrix, default `NULL`
`cones`	a named list giving the cone sizes, see "Cone Parameters" below for specification
`control`	a list giving specific control parameters to use in place of default values, with an empty list indicating the default control parameters. Specified parameters should be correctly named and typed to avoid Rust system panics as no sanitization is done for efficiency reasons

`strict_cone_order`
: a logical flag, default `TRUE` for forcing order of cones described below. If `FALSE` cones can be specified in any order and even repeated and directly passed to the solver without type and length checks

Details

The order of the rows in matrix A has to correspond to the order given in the table "Cone Parameters", which means means rows corresponding to *primal zero cones* should be first, rows corresponding to *non-negative cones* second, rows corresponding to *second-order cone* third, rows corresponding to *positive semidefinite cones* fourth, rows corresponding to *exponential cones* fifth and rows corresponding to *power cones* at last.

When the parameter `strict_cone_order` is `FALSE`, one can specify the cones in any order and even repeat them in the order they appear in the `A` matrix. See below.

Clarabel can solve:

1. linear programs (LPs)
2. second-order cone programs (SOCPs)
3. exponential cone programs (ECPs)
4. power cone programs (PCPs)
5. problems with any combination of cones, defined by the parameters listed in "Cone Parameters" below

Cone Parameters: The table below shows the cone parameter specifications. Mathematical definitions are in the vignette.

Parameter	**Type**	**Length**	**Description**
`z`	integer	1	number of primal zero cones (dual free cones), which corresponds to the primal equality constraints
`l`	integer	1	number of linear cones (non-negative cones)
`q`	integer	≥ 1	vector of second-order cone sizes
`s`	integer	≥ 1	vector of positive semidefinite cone sizes
`ep`	integer	1	number of primal exponential cones
`p`	numeric	≥ 1	vector of primal power cone parameters
`gp`	list	≥ 1	list of named lists of two items, `a` : a numeric vector of at least 2 exponent terms in the p

When the parameter `strict_cone_order` is `FALSE`, one can specify the cones in the order they appear in the `A` matrix. The `cones` argument in such a case should be a named list with names matching `^z*` indicating primal zero cones, `^l*` indicating linear cones, and so on. For example, either of the following would be valid: `list(z = 2L, l = 2L, q = 2L, z = 3L, q = 3L)`, or, `list(z1 = 2L, l1 = 2L, q1 = 2L, zb = 3L, qx = 3L)`, indicating a zero cone of size 2, followed by a linear cone of size 2, followed by a second-order cone of size 2, followed by a zero cone of size 3, and finally a second-order cone of size 3. Generalized power cones parameters have to specified as named lists, e.g., `list(z = 2L, gp1 = list(a = c(0.3, 0.7), n = 3L), gp2 = list(a = c(0.5, 0.5), n = 1L))`.

Note that when `strict_cone_order = FALSE`*, types of cone parameters such as integers, reals have to be explicit since the parameters are directly passed to the Rust interface with no sanity checks.!*

Value

named list of solution vectors x, y, s and information about run

See Also

clarabel_control()

Examples

```
A <- matrix(c(1, 1), ncol = 1)
b <- c(1, 1)
obj <- 1
cone <- list(z = 2L)
control <- clarabel_control(tol_gap_rel = 1e-7, tol_gap_abs = 1e-7, max_iter = 100)
clarabel(A = A, b = b, q = obj, cones = cone, control = control)
```

---

clarabel_control *Control parameters with default values and types in parenthesis*

Description

Control parameters with default values and types in parenthesis

Usage

```
clarabel_control(
  max_iter = 200L,
  time_limit = Inf,
  verbose = TRUE,
  max_step_fraction = 0.99,
  tol_gap_abs = 1e-08,
  tol_gap_rel = 1e-08,
  tol_feas = 1e-08,
  tol_infeas_abs = 1e-08,
  tol_infeas_rel = 1e-08,
  tol_ktratio = 1e-06,
  reduced_tol_gap_abs = 5e-05,
  reduced_tol_gap_rel = 5e-05,
  reduced_tol_feas = 1e-04,
  reduced_tol_infeas_abs = 5e-05,
  reduced_tol_infeas_rel = 5e-05,
  reduced_tol_ktratio = 1e-04,
  equilibrate_enable = TRUE,
  equilibrate_max_iter = 10L,
  equilibrate_min_scaling = 1e-04,
  equilibrate_max_scaling = 10000,
```

```
  linesearch_backtrack_step = 0.8,
  min_switch_step_length = 0.1,
  min_terminate_step_length = 1e-04,
  direct_kkt_solver = TRUE,
  direct_solve_method = c("qdldl", "mkl", "cholmod"),
  static_regularization_enable = TRUE,
  static_regularization_constant = 1e-08,
  static_regularization_proportional = .Machine$double.eps * .Machine$double.eps,
  dynamic_regularization_enable = TRUE,
  dynamic_regularization_eps = 1e-13,
  dynamic_regularization_delta = 2e-07,
  iterative_refinement_enable = TRUE,
  iterative_refinement_reltol = 1e-13,
  iterative_refinement_abstol = 1e-12,
  iterative_refinement_max_iter = 10L,
  iterative_refinement_stop_ratio = 5,
  presolve_enable = TRUE,
  chordal_decomposition_enable = FALSE,
  chordal_decomposition_merge_method = c("none", "parent_child", "clique_graph"),
  chordal_decomposition_compact = FALSE,
  chordal_decomposition_complete_dual = FALSE
)
```

Arguments

`max_iter`	maximum number of iterations (`200L`)
`time_limit`	maximum run time (seconds) (`Inf`)
`verbose`	verbose printing (`TRUE`)
`max_step_fraction`	maximum interior point step length (`0.99`)
`tol_gap_abs`	absolute duality gap tolerance (`1e-8`)
`tol_gap_rel`	relative duality gap tolerance (`1e-8`)
`tol_feas`	feasibility check tolerance (primal and dual) (`1e-8`)
`tol_infeas_abs`	absolute infeasibility tolerance (primal and dual) (`1e-8`)
`tol_infeas_rel`	relative infeasibility tolerance (primal and dual) (`1e-8`)
`tol_ktratio`	KT tolerance (`1e-7`)
`reduced_tol_gap_abs`	reduced absolute duality gap tolerance (`5e-5`)
`reduced_tol_gap_rel`	reduced relative duality gap tolerance (`5e-5`)
`reduced_tol_feas`	reduced feasibility check tolerance (primal and dual) (`1e-4`)
`reduced_tol_infeas_abs`	reduced absolute infeasibility tolerance (primal and dual) (`5e-5`)
`reduced_tol_infeas_rel`	reduced relative infeasibility tolerance (primal and dual) (`5e-5`)

`reduced_tol_ktratio`
: reduced KT tolerance (`1e-4`)

`equilibrate_enable`
: enable data equilibration pre-scaling (`TRUE`)

`equilibrate_max_iter`
: maximum equilibration scaling iterations (`10L`)

`equilibrate_min_scaling`
: minimum equilibration scaling allowed (`1e-4`)

`equilibrate_max_scaling`
: maximum equilibration scaling allowed (`1e+4`)

`linesearch_backtrack_step`
: linesearch backtracking (`0.8`)

`min_switch_step_length`
: minimum step size allowed for asymmetric cones with PrimalDual scaling (`1e-1`)

`min_terminate_step_length`
: minimum step size allowed for symmetric cones && asymmetric cones with Dual scaling (`1e-4`)

`direct_kkt_solver`
: use a direct linear solver method (required true) (`TRUE`)

`direct_solve_method`
: direct linear solver (`"qdldl"`, `"mkl"` or `"cholmod"`) (`"qdldl"`)

`static_regularization_enable`
: enable KKT static regularization (`TRUE`)

`static_regularization_constant`
: KKT static regularization parameter (`1e-8`)

`static_regularization_proportional`
: additional regularization parameter w.r.t. the maximum abs diagonal term (`.Machine.double_eps^2`)

`dynamic_regularization_enable`
: enable KKT dynamic regularization (`TRUE`)

`dynamic_regularization_eps`
: KKT dynamic regularization threshold (`1e-13`)

`dynamic_regularization_delta`
: KKT dynamic regularization shift (`2e-7`)

`iterative_refinement_enable`
: KKT solve with iterative refinement (`TRUE`)

`iterative_refinement_reltol`
: iterative refinement relative tolerance (`1e-12`)

`iterative_refinement_abstol`
: iterative refinement absolute tolerance (`1e-12`)

`iterative_refinement_max_iter`
: iterative refinement maximum iterations (`10L`)

`iterative_refinement_stop_ratio`
: iterative refinement stalling tolerance (`5.0`)

`presolve_enable`
: whether to enable presolvle (`TRUE`)

`chordal_decomposition_enable`
: whether to enable chordal decomposition for SDPs (`FALSE`)

`chordal_decomposition_merge_method`
: chordal decomposition merge method, one of `'none'`, `'parent_child'` or `'clique_graph'`, for SDPs (`'none'`)

`chordal_decomposition_compact`
: a boolean flag for SDPs indicating whether to assemble decomposed system in *compact* form for SDPs (`FALSE`)

`chordal_decomposition_complete_dual`
: a boolean flag indicating complete PSD dual variables after decomposition for SDPs

Value

a list containing the control parameters.

`solver_status_descriptions`   *Return the solver status description as a named character vector*

Description

Return the solver status description as a named character vector

Usage

```
solver_status_descriptions()
```

Value

a named list of solver status descriptions, in order of status codes returned by the solver

Examples

```
solver_status_descriptions()[2] ## for solved problem
solver_status_descriptions()[8] ## for max iterations limit reached
```

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