

Package ‘clarabel’

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Type Package

Title Interior Point Conic Optimization Solver

Version 0.10.1

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

RoxygenNote 7.3.2

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 (>= 1.70.0),
and GNU Make

Imports methods

NeedsCompilation yes

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clarabel	<i>Interface to 'Clarabel', an interior point conic solver</i>
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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

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

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
<code>z</code>	integer	1	number of primal zero cones (dual free cones), which corresponds to the primal equality constraints
<code>l</code>	integer	1	number of linear cones (non-negative cones)
<code>q</code>	integer	≥ 1	vector of second-order cone sizes
<code>s</code>	integer	≥ 1	vector of positive semidefinite cone sizes
<code>ep</code>	integer	1	number of primal exponential cones
<code>p</code>	numeric	≥ 1	vector of primal power cone parameters
<code>gp</code>	list	≥ 1	list of named lists of two items, <code>a</code> : 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	<i>Control parameters with default values and types in parenthesis</i>
------------------	--

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,
    max_threads = 0L,
    direct_kkt_solver = TRUE,
    direct_solve_method = c("qdlld", "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)
max_threads
    maximum solver threads for multithreaded KKT solvers, 0 lets the solver choose
    for itself (0L)
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 presolve (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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