

# Package ‘CVXR’

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**Type** Package

**Title** Disciplined Convex Optimization

**Version** 1.0-10

**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](https://doi.org/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

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

**LinkingTo** Rcpp, RcppEigen

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**LazyData** true

**Collate** 'CVXR.R' 'data.R' 'globals.R' 'generics.R' 'interface.R' 'canonical.R' 'expressions.R' 'constant.R' 'variable.R' 'lin\_ops.R' 'atoms.R' 'affine.R' 'problem.R' 'constraints.R' 'elementwise.R' 'coeff\_extractor.R' 'reductions.R' 'reduction\_solvers.R' 'complex2real.R' 'conic\_solvers.R' 'eliminate\_pwl.R' 'dcp2cone.R' 'dgp2dcp.R' 'qp2quad\_form.R' 'qp\_solvers.R' 'utilities.R' 'solver\_utilities.R' 'transforms.R' 'exports.R' 'rcppUtils.R' 'R6List.R'

'ProblemData-R6.R' 'LinOp-R6.R' 'LinOpVector-R6.R'  
 'RcppExports.R' 'CVXcanon-R6.R' 'Deque.R' 'canonInterface.R'

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**NeedsCompilation** yes

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## R topics documented:

CVXR-package . . . . .	11
*,Expression,Expression-method . . . . .	11
+,Expression,missing-method . . . . .	12
-,Expression,missing-method . . . . .	13
.build_matrix_0 . . . . .	15
.build_matrix_1 . . . . .	15
.decomp_quad . . . . .	16
.LinOpVector__new . . . . .	16
.LinOpVector__push_back . . . . .	17
.LinOp_at_index . . . . .	17
.LinOp__args_push_back . . . . .	18
.LinOp__get_dense_data . . . . .	18
.LinOp__get_id . . . . .	19
.LinOp__get_size . . . . .	19
.LinOp__get_slice . . . . .	20
.LinOp__get_sparse . . . . .	20
.LinOp__get_sparse_data . . . . .	21
.LinOp__get_type . . . . .	21
.LinOp__new . . . . .	22
.LinOp__set_dense_data . . . . .	22
.LinOp__set_size . . . . .	22
.LinOp__set_slice . . . . .	23
.LinOp__set_sparse . . . . .	23
.LinOp__set_sparse_data . . . . .	24
.LinOp__set_type . . . . .	24
.LinOp__size_push_back . . . . .	25

.LinOp__slice_push_back	25
.ProblemData__get_const_to_row	26
.ProblemData__get_const_vec	26
.ProblemData__get_I	27
.ProblemData__get_id_to_col	27
.ProblemData__get_J	28
.ProblemData__get_V	28
.ProblemData__new	29
.ProblemData__set_const_to_row	29
.ProblemData__set_const_vec	30
.ProblemData__set_I	30
.ProblemData__set_id_to_col	31
.ProblemData__set_J	31
.ProblemData__set_V	32
.p_norm	32
/,Expression,Expression-method	33
<=,Expression,Expression-method	34
==,Expression,Expression-method	36
abs,Expression-method	37
Abs-class	38
accepts	39
AffAtom-class	40
are_args_affine	41
Atom-class	42
AxisAtom-class	44
BinaryOperator-class	45
bmat	46
CallbackParam-class	47
Canonical-class	47
Canonicalization-class	49
canonicalize	50
CBC_CONIC-class	50
cdiac	52
Chain-class	53
complex-atoms	54
complex-methods	54
Complex2Real-class	55
Complex2Real.abs_canon	55
Complex2Real.add	56
Complex2Real.at_least_2D	56
Complex2Real.binary_canon	57
Complex2Real.canonicalize_expr	57
Complex2Real.canonicalize_tree	58
Complex2Real.conj_canon	59
Complex2Real.constant_canon	59
Complex2Real.hermitian_canon	60
Complex2Real.imag_canon	60
Complex2Real.join	61

Complex2Real.lambda_sum_largest_canon . . . . .	62
Complex2Real.matrix_frac_canon . . . . .	62
Complex2Real.nonpos_canon . . . . .	63
Complex2Real.norm_nuc_canon . . . . .	63
Complex2Real.param_canon . . . . .	64
Complex2Real.pnorm_canon . . . . .	65
Complex2Real.psd_canon . . . . .	65
Complex2Real.quad_canon . . . . .	66
Complex2Real.quad_over_lin_canon . . . . .	66
Complex2Real.real_canon . . . . .	67
Complex2Real.separable_canon . . . . .	68
Complex2Real.soc_canon . . . . .	68
Complex2Real.variable_canon . . . . .	69
Complex2Real.zero_canon . . . . .	69
cone-methods . . . . .	70
ConeDims-class . . . . .	70
ConeMatrixStuffing-class . . . . .	71
ConicSolver-class . . . . .	71
ConicSolver.get_coeff_offset . . . . .	72
ConicSolver.get_spacing_matrix . . . . .	73
Conjugate-class . . . . .	73
Constant-class . . . . .	75
ConstantSolver-class . . . . .	77
Constraint-class . . . . .	79
construct_intermediate_chain,Problem,list-method . . . . .	80
construct_solving_chain . . . . .	81
constr_value . . . . .	82
conv . . . . .	82
Conv-class . . . . .	83
CPLEX_CONIC-class . . . . .	84
CPLEX_QP-class . . . . .	86
CumMax-class . . . . .	87
cummax_axis . . . . .	89
CumSum-class . . . . .	90
cumsum_axis . . . . .	91
curvature . . . . .	92
curvature-atom . . . . .	92
curvature-comp . . . . .	94
curvature-methods . . . . .	94
CvxAttr2Constr-class . . . . .	96
CVXOPT-class . . . . .	96
cvxr_norm . . . . .	98
Dcp2Cone-class . . . . .	99
Dcp2Cone.entr_canon . . . . .	99
Dcp2Cone.exp_canon . . . . .	100
Dcp2Cone.geo_mean_canon . . . . .	100
Dcp2Cone.huber_canon . . . . .	101
Dcp2Cone.indicator_canon . . . . .	101

Dcp2Cone.kl_div_canon . . . . .	102
Dcp2Cone.lambda_max_canon . . . . .	102
Dcp2Cone.lambda_sum_largest_canon . . . . .	103
Dcp2Cone.log1p_canon . . . . .	103
Dcp2Cone.logistic_canon . . . . .	104
Dcp2Cone.log_canon . . . . .	104
Dcp2Cone.log_det_canon . . . . .	105
Dcp2Cone.log_sum_exp_canon . . . . .	105
Dcp2Cone.matrix_frac_canon . . . . .	106
Dcp2Cone.normNuc_canon . . . . .	106
Dcp2Cone.pnorm_canon . . . . .	107
Dcp2Cone.power_canon . . . . .	107
Dcp2Cone.quad_form_canon . . . . .	108
Dcp2Cone.quad_over_lin_canon . . . . .	108
Dcp2Cone.sigma_max_canon . . . . .	109
Dgp2Dcp-class . . . . .	109
Dgp2Dcp.add_canon . . . . .	110
Dgp2Dcp.constant_canon . . . . .	111
Dgp2Dcp.div_canon . . . . .	111
Dgp2Dcp.exp_canon . . . . .	112
Dgp2Dcp.eye_minus_inv_canon . . . . .	112
Dgp2Dcp.geo_mean_canon . . . . .	113
Dgp2Dcp.log_canon . . . . .	113
Dgp2Dcp.mulexpression_canon . . . . .	114
Dgp2Dcp.mul_canon . . . . .	114
Dgp2Dcp.nonpos_constr_canon . . . . .	115
Dgp2Dcp.norm1_canon . . . . .	115
Dgp2Dcp.norm_inf_canon . . . . .	116
Dgp2Dcp.one_minus_pos_canon . . . . .	116
Dgp2Dcp.parameter_canon . . . . .	117
Dgp2Dcp.pf_eigenvalue_canon . . . . .	117
Dgp2Dcp.pnorm_canon . . . . .	118
Dgp2Dcp.power_canon . . . . .	118
Dgp2Dcp.prod_canon . . . . .	119
Dgp2Dcp.quad_form_canon . . . . .	119
Dgp2Dcp.quad_over_lin_canon . . . . .	120
Dgp2Dcp.sum_canon . . . . .	120
Dgp2Dcp.trace_canon . . . . .	121
Dgp2Dcp.zero_constr_canon . . . . .	121
DgpCanonMethods-class . . . . .	122
Diag . . . . .	122
diag,Expression-method . . . . .	123
DiagMat-class . . . . .	123
DiagVec-class . . . . .	125
Diff . . . . .	126
diff,Expression-method . . . . .	127
DiffPos . . . . .	128
dim_from_args . . . . .	128

domain	129
dsipop	130
dssamp	130
dual_value-methods	131
ECOS-class	131
ECOS.dims_to_solver_dict	132
ECOS_BB-class	133
Elementwise-class	134
EliminatePwl-class	135
EliminatePwl.abs_canon	135
EliminatePwl.cummax_canon	136
EliminatePwl.cumsum_canon	136
EliminatePwl.max_elemwise_canon	137
EliminatePwl.max_entries_canon	137
EliminatePwl.min_elemwise_canon	138
EliminatePwl.min_entries_canon	138
EliminatePwl.norm1_canon	139
EliminatePwl.norm_inf_canon	139
EliminatePwl.sum_largest_canon	140
entr	140
Entr-class	141
EvalParams-class	142
exp,Expression-method	143
Exp-class	143
ExpCone-class	145
Expression-class	146
expression-parts	150
extract_dual_value	151
extract_mip_idx	151
EyeMinusInv-class	152
eye_minus_inv	153
FlipObjective-class	154
format_constr	155
GeoMean-class	155
geo_mean	158
get_data	159
get_dual_values	159
get_id	160
get_np	160
get_problem_data	161
get_sp	162
GLPK-class	162
GLPK_MI-class	164
grad	165
graph_implementation	166
group_constraints	166
GUROBI_CONIC-class	167
GUROBI_QP-class	168

HarmonicMean	170
harmonic_mean	171
hstack	171
HStack-class	172
huber	173
Huber-class	174
id	176
Imag-class	177
import_solver	178
installed_solvers	178
InverseData-class	179
invert	179
inv_pos	180
is_dcp	180
is_dgp	181
is_mixed_integer	181
is_qp	182
is_stuffed_cone_constraint	182
is_stuffed_cone_objective	183
is_stuffed_qp_objective	183
KLDiv-class	184
kl_div	185
Kron-class	186
kronecker,Expression,ANY-method	187
LambdaMax-class	188
LambdaMin	189
LambdaSumLargest-class	190
LambdaSumSmallest	191
lambda_max	191
lambda_min	192
lambda_sum_largest	193
lambda_sum_smallest	193
leaf-attr	194
Leaf-class	194
linearize	198
ListORConstr-class	199
log,Expression-method	199
Log-class	200
Log1p-class	202
LogDet-class	203
logistic	204
Logistic-class	205
LogSumExp-class	206
log_det	208
log_log_curvature	209
log_log_curvature-atom	209
log_log_curvature-methods	210
log_sum_exp	210

MatrixFrac-class	211
MatrixStuffing-class	213
matrix_frac	213
matrix_prop-methods	214
matrix_trace	215
MaxElemwise-class	216
MaxEntries-class	217
Maximize-class	219
max_elemwise	220
max_entries	221
mean.Expression	222
MinElemwise-class	223
MinEntries-class	224
Minimize-class	226
min_elemwise	227
min_entries	227
mip_capable	228
MixedNorm	229
mixed_norm	229
MOSEK-class	230
MOSEK.parse_dual_vars	232
MOSEK.recover_dual_variables	232
multiply	233
Multiply-class	233
name	235
Neg	235
neg	236
NonlinearConstraint-class	236
NonPosConstraint-class	237
Norm	238
norm,Expression,character-method	238
norm1	239
Norm1-class	240
Norm2	242
norm2	243
NormInf-class	244
NormNuc-class	246
norm_inf	247
norm_nuc	248
Objective-arith	249
Objective-class	250
OneMinusPos-class	251
one_minus_pos	253
OSQP-class	253
Parameter-class	255
perform	257
PfEigenvalue-class	257
pf_eigenvalue	259



Pnorm-class	260
Pos	262
pos	263
Power-class	263
Problem-arith	266
Problem-class	267
problem-parts	271
ProdEntries-class	271
prod_entries	273
project-methods	274
Promote-class	275
PSDWrap-class	276
psd_coeff_offset	277
psolve	277
p_norm	279
Qp2SymbolicQp-class	281
QpMatrixStuffing-class	281
QpSolver-class	281
QuadForm-class	282
QuadOverLin-class	284
quad_form	286
quad_over_lin	286
Rdict-class	287
Rdictdefault-class	288
Real-class	289
reduce	290
Reduction-class	290
ReductionSolver-class	291
resetOptions	293
Reshape-class	294
reshape_expr	295
residual-methods	296
retrieve	297
scaled_lower_tri	298
scalene	298
SCS-class	299
SCS.dims_to_solver_dict	301
SCS.extract_dual_value	301
setIdCounter	302
SigmaMax-class	302
sigma_max	304
sign,Expression-method	304
sign-methods	305
sign_from_args	306
size	306
size-methods	307
SizeMetrics-class	308
SOC-class	308

SOCAxis-class	310
Solution-class	311
SolverStats-class	312
SolvingChain-class	312
sqrt,Expression-method	314
square,Expression-method	314
SumEntries-class	315
SumLargest-class	316
SumSmallest	317
SumSquares	318
sum_entries	318
sum_largest	319
sum_smallest	320
sum_squares	321
SymbolicQuadForm-class	322
t.Expression	323
TotalVariation	324
to_numeric	324
Trace-class	325
Transpose-class	326
tri_to_full	327
tv	327
UnaryOperator-class	328
unpack_results	329
UpperTri-class	330
upper_tri	332
validate_args	332
validate_val	333
value-methods	333
Variable-class	334
vec	335
vectorized_lower_tri_to_mat	336
vstack	336
VStack-class	337
Wrap-class	339
ZeroConstraint-class	340
[,Expression,index,missing,ANY-method	341
[,Expression,missing,missing,ANY-method	342
%%,Expression,Expression-method	344
%>>%	346
^,Expression,numeric-method	347

**Description**

CVXR is an R package that provides an object-oriented modeling language for convex optimization, similar to CVX, CVXPY, YALMIP, and Convex.jl. This domain specific language (DSL) allows the user to formulate convex optimization problems in a natural mathematical syntax rather than the restrictive standard form required by most solvers. The user specifies an objective and set of constraints by combining constants, variables, and parameters using a library of functions with known mathematical properties. CVXR then applies signed disciplined convex programming (DCP) to verify the problem's convexity. Once verified, the problem is converted into standard conic form using graph implementations and passed to a cone solver such as ECOS or SCS.

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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.

### Usage

```
## 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 '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 <a href="#">Expression</a> objects or numeric constants to add.
x, object	An <a href="#">AddExpression</a> 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`: The dimensions of the expression.
- `name`: The string form of the expression.
- `to_numeric`: Sum all the values.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_symmetric`: Is the atom symmetric?
- `is_hermitian`: Is the atom hermitian?
- `copy`: Returns a shallow copy of the `AddExpression` atom
- `graph_implementation`: 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.

**Usage**

```

## 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)

## 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 <a href="#">Expression</a> objects or numeric constants to subtract.
object	A <a href="#">NegExpression</a> 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`: The (row, col) dimensions of the expression.
- `sign_from_args`: The (is positive, is negative) sign of the expression.

- `is_incr`: The expression is not weakly increasing in any argument.
- `is_decr`: The expression is weakly decreasing in every argument.
- `is_symmetric`: Is the expression symmetric?
- `is_hermitian`: Is the expression Hermitian?
- `graph_implementation`: 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

<code>xp</code>	the LinOpVector Object XPtr
<code>v</code>	the <code>id_to_col</code> named int vector in R with integer names

### 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

<code>xp</code>	the LinOpVector Object XPtr
<code>v1</code>	the <code>id_to_col</code> named int vector in R with integer names
<code>v2</code>	the <code>constr_offsets</code> 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**

<code>P</code>	A real symmetric positive or negative (semi)definite input matrix
<code>cond</code>	Cutoff for small eigenvalues. Singular values smaller than <code>rcond * largest_eigenvalue</code> are considered negligible.
<code>rcond</code>	Cutoff for small eigenvalues. Singular values smaller than <code>rcond * largest_eigenvalue</code> are considered negligible.

**Value**

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

---

`.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**

<code>xp</code>	the LinOp Object XPtr
<code>yp</code>	the LinOp Object XPtr to push

---

`.LinOp__get_dense_data`

*Get the field dense\_data for the LinOp object*

---

### **Description**

Get the field dense\_data for the LinOp object

### **Usage**

`.LinOp__get_dense_data(xp)`

### **Arguments**

<code>xp</code>	the LinOp Object XPtr
-----------------	-----------------------

### **Value**

a MatrixXd object

---

.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**

xp                    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**

xp                    the LinOp Object XPtr

**Value**

an integer vector

---

*.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**

`xp`                      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**

`xp`                      the LinOp Object XPtr

**Value**

TRUE or FALSE

---

.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**

xp                    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**

xp                    the LinOp Object XPtr

**Value**

an integer value for type

---

`.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**

<code>xp</code>	the LinOp Object XPtr
<code>denseMat</code>	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**

<code>xp</code>	the LinOp Object XPtr
<code>value</code>	an integer vector object in R

---

.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 <a href="#">dgCMatrix-class</a> 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**

xp                    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**

xp                    the ProblemData Object XPtr

**Value**

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

---

.ProblemData\_\_get\_I     *Get the I field of the ProblemData Object*

---

**Description**

Get the I field of the ProblemData Object

**Usage**

.ProblemData\_\_get\_I(xp)

**Arguments**

xp                    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**

xp                    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*    *Get the J field of the ProblemData Object*

---

**Description**

Get the J field of the ProblemData Object

**Usage**

*.ProblemData\_\_get\_J*(xp)

**Arguments**

xp                    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**

xp                    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

---

`.ProblemData__set_I`    *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

---

*.ProblemData\_\_set\_id\_to\_col*  
*Set the id\_to\_col field of the ProblemData Object*

---

**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

---

`.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

<code>xp</code>	the ProblemData Object XPtr
<code>vp</code>	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

<code>x</code>	A matrix
<code>p</code>	A number greater than or equal to 1, or equal to positive infinity

### Value

Returns the specified norm of matrix x



---

/,Expression,Expression-method  
*The DivExpression class.*

---

## Description

This class represents one expression divided by another expression.

## 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  
  
## 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

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

### Methods (by generic)

- `to_numeric`: Matrix division by a scalar.
- `is_quadratic`: Is the left-hand expression quadratic and the right-hand expression constant?
- `is_qpwa`: Is the expression quadratic of piecewise affine?
- `dim_from_args`: The (row, col) dimensions of the left-hand expression.
- `is_atom_convex`: Division is convex (affine) in its arguments only if the denominator is constant.
- `is_atom_concave`: Division is concave (affine) in its arguments only if the denominator is constant.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_incr`: Is the right-hand expression positive?
- `is_decr`: Is the right-hand expression negative?
- `graph_implementation`: The graph implementation of the expression.

---

`<=,Expression,Expression-method`

*The IneqConstraint class*

---

### Description

The `IneqConstraint` class

**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  
  
## 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'  
e1 >= e2  
  
## S4 method for signature 'ConstVal,Expression'  
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 '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: The string representation of the constraint.
- dim: The dimensions of the constrained expression.
- size: The size of the constrained expression.
- expr: The expression to constrain.
- is\_dcp: A non-positive constraint is DCP if its argument is convex.
- is\_dgp: Is the constraint DGP?
- residual: The residual of the constraint.

---

```

==,Expression,Expression-method
                                  The EqConstraint class

```

---

### Description

The EqConstraint class

### 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

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

---

abs,Expression-method *Absolute Value*

---

### Description

The elementwise absolute value.

### Usage

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

**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)
```

---

Abs-class

*The Abs class.*

---

**Description**

This class represents the elementwise absolute value.

**Usage**

```
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)
```

**Arguments**

x	An <a href="#">Expression</a> object.
object	An <a href="#">Abs</a> object.
values	A list of arguments to the atom.
idx	An index into the atom.

**Methods (by generic)**

- `to_numeric`: The elementwise absolute value of the input.
- `allow_complex`: Does the atom handle complex numbers?
- `sign_from_args`: The atom is positive.
- `is_atom_convex`: The atom is convex.
- `is_atom_concave`: The atom is not concave.
- `is_incr`: A logical value indicating whether the atom is weakly increasing.
- `is_decr`: A logical value indicating whether the atom is weakly decreasing.
- `is_pwl`: Is x piecewise linear?

**Slots**

x An [Expression](#) object.

---

accepts	<i>Reduction Acceptance</i>
---------	-----------------------------

---

**Description**

Determine whether the reduction accepts a problem.

**Usage**

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

**Arguments**

object	A <a href="#">Reduction</a> object.
problem	A <a href="#">Problem</a> to check.

**Value**

A logical value indicating whether the reduction can be applied.

---

AffAtom-class

*The AffAtom class.*

---

## Description

This virtual class represents an affine atomic expression.

## Usage

```
## 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)
```



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

### Arguments

object	An <a href="#">AffAtom</a> object.
idx	An index into the atom.
values	A list of numeric values for the arguments

### Methods (by generic)

- `allow_complex`: Does the atom handle complex numbers?
- `sign_from_args`: The sign of the atom.
- `is_imag`: Is the atom imaginary?
- `is_complex`: Is the atom complex valued?
- `is_atom_convex`: The atom is convex.
- `is_atom_concave`: The atom is concave.
- `is_incr`: The atom is weakly increasing in every argument.
- `is_decr`: The atom is not weakly decreasing in any argument.
- `is_quadratic`: Is every argument quadratic?
- `is_qpwa`: Is every argument quadratic of piecewise affine?
- `is_pwl`: Is every argument piecewise linear?
- `is_psd`: Is the atom a positive semidefinite matrix?
- `is_nsd`: Is the atom a negative semidefinite matrix?
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable

---

are_args_affine	<i>Are the arguments affine?</i>
-----------------	----------------------------------

---

### Description

Are the arguments affine?

### Usage

```
are_args_affine(constraints)
```

### Arguments

constraints	A <a href="#">Constraint</a> object.
-------------	--------------------------------------

### Value

All the affine arguments in given constraints.

---

Atom-class

*The Atom class.*

---

### Description

This virtual class represents atomic expressions in CVXR.

### Usage

```
## 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)
```

```

## 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 <a href="#">Atom</a> object.
arg_objs	A list of linear expressions for each argument.
dim	A vector with two elements representing the dimensions of the resulting expression.
data	A list of additional data required by the atom.

### Methods (by generic)

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

- `is_convex`: A logical value indicating whether the atom is convex.
- `is_concave`: A logical value indicating whether the atom is concave.
- `is_log_log_convex`: A logical value indicating whether the atom is log-log convex.
- `is_log_log_concave`: A logical value indicating whether the atom is log-log concave.
- `canonicalize`: Represent the atom as an affine objective and conic constraints.
- `graph_implementation`: The graph implementation of the atom.
- `value_impl`: Returns the value of each of the componets in an Atom. Returns an empty matrix if it's an empty atom
- `value`: Returns the value of the atom.
- `grad`: The (sub/super)-gradient of the atom with respect to each variable.
- `domain`: A list of constraints describing the closure of the region where the expression is finite.
- `atoms`: 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

<code>object</code>	An <a href="#">Atom</a> object.
<code>values</code>	A list of numeric values for the arguments
<code>value</code>	A numeric value

**Methods (by generic)**

- `dim_from_args`: The dimensions of the atom determined from its arguments.
- `get_data`: A list containing `axis` and `keepdims`.
- `validate_args`: Check that the new dimensions have the same number of entries as the old.
- `.axis_grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: 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  $n \times 1$  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.

**Methods (by generic)**

- `name`: Returns the name of the BinaryOperator object.
- `to_numeric`: Apply the binary operator to the values.
- `sign_from_args`: Default to rule for multiplication.
- `is_imag`: Is the expression imaginary?
- `is_complex`: Is the expression complex valued?

**Slots**

`lh_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**

```
x <- Variable()
expr <- bmat(list(list(matrix(1, nrow = 3, ncol = 1), matrix(2, nrow = 3, ncol = 2)),
                 list(matrix(3, nrow = 1, ncol = 2), x)
                ))
prob <- Problem(Minimize(sum_entries(expr)), list(x >= 0))
result <- solve(prob)
result$value
```

---

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 <a href="#">Leaf</a> for details.
object	A <a href="#">CallbackParam</a> object.

### Slots

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)
```

---

Canonical-class     *The Canonical class.*

---

### Description

This virtual class represents a canonical expression.

## 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`: The expression associated with the input.
- `id`: The unique ID of the canonical expression.
- `canonical_form`: The graph implementation of the input.
- `variables`: List of [Variable](#) objects in the expression.
- `parameters`: List of [Parameter](#) objects in the expression.
- `constants`: List of [Constant](#) objects in the expression.
- `atoms`: List of [Atom](#) objects in the expression.
- `get_data`: Information needed to reconstruct the expression aside from its arguments.



---

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 <a href="#">Canonicalization</a> object.
problem	A <a href="#">Problem</a> object.
solution	A <a href="#">Solution</a> to a problem that generated the inverse data.
inverse_data	An <a href="#">InverseData</a> object that contains the data encoding the original problem.
expr	An <a href="#">Expression</a> object.
args	List of arguments to canonicalize the expression.

## Methods (by generic)

- perform: Recursively canonicalize the objective and every constraint.
- invert: Performs the reduction on a problem and returns an equivalent problem.
- canonicalize\_tree: Recursively canonicalize an Expression.
- canonicalize\_expr: Canonicalize an expression, w.r.t. canonicalized arguments.

---

canonicalize	<i>Canonicalize</i>
--------------	---------------------

---

**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	<i>An interface to the CBC solver</i>
-----------------	---------------------------------------

---

**Description**

An interface to the CBC solver

**Usage**

```
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)
```

```

## 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

<code>solver</code> , <code>object</code> , <code>x</code>	A <a href="#">CBC_CONIC</a> object.
<code>status</code>	A status code returned by the solver.
<code>problem</code>	A <a href="#">Problem</a> object.
<code>solution</code>	The raw solution returned by the solver.
<code>inverse_data</code>	A list containing data necessary for the inversion.
<code>data</code>	Data generated via an <code>apply</code> call.
<code>warm_start</code>	A boolean of whether to warm start the solver.
<code>verbose</code>	A boolean of whether to enable solver verbosity.
<code>feastol</code>	The feasible tolerance.
<code>reltol</code>	The relative tolerance.
<code>abstol</code>	The absolute tolerance.
<code>num_iter</code>	The maximum number of iterations.
<code>solver_opts</code>	A list of Solver specific options
<code>solver_cache</code>	Cache for the solver.

**Methods (by generic)**

- `mip_capable`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by the CBC solver to its respective CVXPY status.
- `status_map_mip`: Converts status returned by the CBC solver to its respective CVXPY status for mixed integer problems.
- `status_map_lp`: Converts status returned by the CBC solver to its respective CVXPY status for linear problems.
- `name`: Returns the name of the solver
- `import_solver`: Imports the solver
- `accepts`: Can CBC\_CONIC solve the problem?
- `perform`: Returns a new problem and data for inverting the new solution.
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: 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

**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	<i>The Chain class.</i>
-------------	-------------------------

---

**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 <a href="#">Chain</a> object.
problem	A <a href="#">Problem</a> object to check.
solution	A <a href="#">Solution</a> or list.
inverse_data	A list that contains the data encoding the original problem.

**Methods (by generic)**

- `accepts`: 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`: Applies the chain to a problem and returns an equivalent problem.
- `invert`: Performs the reduction on a problem and returns an equivalent problem.

---

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      *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.  
 inverse\_data     A [InverseData](#) object containing data necessary for the inversion.

### Methods (by generic)

- `accepts`: Checks whether or not the problem involves any complex numbers.
- `perform`: Converts a Complex problem into a Real one.
- `invert`: 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

### Usage

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

**Arguments**

expr	An <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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**

lh_arg	The arguments for the left-hand side
rh_arg	The arguments for the right-hand side
neg	Whether 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 <a href="#">Expression</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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

**Usage**

Complex2Real.canonicalize\_expr(expr, real\_args, imag\_args, real2imag, leaf\_map)

**Arguments**

expr	An <a href="#">Expression</a> object.
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression.
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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

**Usage**

Complex2Real.imag\_canon(expr, real\_args, imag\_args, real2imag)

**Arguments**

expr	An <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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	An <a href="#">Expression</a> object
lh_arg	The arguments for the left-hand side
rh_arg	The arguments for the right-hand side

**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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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

**Usage**

Complex2Real.norm\_nuc\_canon(expr, real\_args, imag\_args, real2imag)

**Arguments**

expr	An <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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

**Usage**

Complex2Real.psd\_canon(expr, real\_args, imag\_args, real2imag)

**Arguments**

expr	An <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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

**Usage**

Complex2Real.quad\_over\_lin\_canon(expr, real\_args, imag\_args, real2imag)

**Arguments**

expr	An <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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

**Usage**

Complex2Real.zero\_canon(expr, real\_args, imag\_args, real2imag)

**Arguments**

expr	An <a href="#">Expression</a> object
real_args	A list of <a href="#">Constraint</a> objects for the real part of the expression
imag_args	A list of <a href="#">Constraint</a> 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 <a href="#">SOCAxis</a> 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 <a href="#">ConeMatrixStuffing</a> object.
problem	A <a href="#">Problem</a> object.
extractor	Used to extract the affine coefficients of the objective.

### Details

minimize  $c^T x$  subject to cone\_constr1( $A_1 x + b_1, \dots$ ) ... cone\_constrK( $A_K x + b_K, \dots$ )

### Methods (by generic)

- accepts: Is the solver accepted?
- stuffed\_objective: 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.

inverse\_data     A [InverseData](#) object containing data necessary for the inversion.

**Methods (by generic)**

- `accepts`: Can the problem be solved with a conic solver?
- `reduction_format_constr`: 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: A Linear inequalities: A Second order cone: A Exponential cone: A Semidefinite cone: A
- `group_coeff_offset`: Combine the constraints into a single matrix, offset.
- `invert`: 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

---

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 <a href="#">Expression</a> or R numeric data.
object	A <a href="#">Conjugate</a> object.
values	A list of arguments to the atom.
idx	An index into the atom.

**Methods (by generic)**

- `to_numeric`: Elementwise complex conjugate of the constant.
- `dim_from_args`: The (row, col) dimensions of the expression.
- `is_incr`: Is the composition weakly increasing in argument `idx`?
- `is_decr`: Is the composition weakly decreasing in argument `idx`?
- `is_symmetric`: Is the expression symmetric?
- `is_hermitian`: Is the expression hermitian?

**Slots**

expr An [Expression](#) or R numeric data.

---

Constant-class	<i>The Constant class.</i>
----------------	----------------------------

---

**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'
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)

as.Constant(expr)

```

### Arguments

value	A numeric element, vector, matrix, or data.frame. Vectors are automatically cast into a matrix column.
x, object	A <a href="#">Constant</a> object.
expr	An <a href="#">Expression</a> , numeric element, vector, matrix, or data.frame.

### Value

A [Constant](#) representing the input as a constant.

### Methods (by generic)

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

---

ConstantSolver-class *The ConstantSolver class.*

---

**Description**

The ConstantSolver class.

**Usage**

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

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

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

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

## 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 <a href="#">ConstantSolver</a> object.
problem	A <a href="#">Problem</a> object.
solution	A <a href="#">Solution</a> 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.

### Methods (by generic)

- `mip_capable`: Can the solver handle mixed-integer programs?
- `accepts`: Is the solver capable of solving the problem?
- `perform`: Returns a list of the ConstantSolver, Problem, and an empty list.
- `invert`: Returns the solution.
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `is_installed`: Is the solver installed?

- `solve_via_data`: Solve a problem represented by data returned from `apply`.
- `reduction_solve`: 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_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

## S4 method for signature 'ZeroConstraint'
size(object)
```

### Arguments

x, object	A <a href="#">Constraint</a> object.
tolerance	The tolerance for checking if the constraint is violated.
value	A numeric scalar, vector, or matrix.

### Methods (by generic)

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

**Value**

A [SolvingChain](#) that can be used to solve the problem.

---

constr_value	<i>Is Constraint Violated?</i>
--------------	--------------------------------

---

### Description

Checks whether the constraint violation is less than a tolerance.

### Usage

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

### Arguments

object	A <a href="#">Constraint</a> 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	<i>Discrete Convolution</i>
------	-----------------------------

---

### Description

The 1-D discrete convolution of two vectors.

### Usage

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

### Arguments

lh_exp	An <a href="#">Expression</a> or vector representing the left-hand value.
rh_exp	An <a href="#">Expression</a> or vector representing the right-hand value.

### Value

An [Expression](#) representing the convolution of the input.

**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)

```

---

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 <a href="#">Expression</a> or R numeric data representing the left-hand vector.
rh_exp	An <a href="#">Expression</a> or R numeric data representing the right-hand vector.
object	A <a href="#">Conv</a> 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: The convolution of the two values.
- validate\_args: Check both arguments are vectors and the first is a constant.
- dim\_from\_args: The dimensions of the atom.
- sign\_from\_args: The sign of the atom.
- is\_incr: Is the left-hand expression positive?
- is\_decr: Is the left-hand expression negative?
- graph\_implementation: The graph implementation of the atom.

### Slots

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.

---

CPLEX\_CONIC-class      *An interface for the CPLEX solver*

---

### Description

An interface for the CPLEX solver

### Usage

```
CPLEX_CONIC()

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,Problem'
accepts(object, problem)
```

```

## 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 <a href="#">CPLEX_CONIC</a> object.
problem	A <a href="#">Problem</a> 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: Can the solver handle mixed-integer programs?

- name: Returns the name of the solver.
- import\_solver: Imports the solver.
- accepts: Can CPLEX solve the problem?
- status\_map: Converts status returned by the CPLEX solver to its respective CVXPY status.
- perform: Returns a new problem and data for inverting the new solution.
- invert: Returns the solution to the original problem given the inverse\_data.
- solve\_via\_data: 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,
  abstol,
  num_iter,
  solver_opts,
  solver_cache
)

```

**Arguments**

status	A status code returned by the solver.
x, object, solver	A <code>CPLEX_QP</code> object.
solution	The raw solution returned by the solver.
inverse_data	A <code>InverseData</code> object 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`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by the CPLEX solver to its respective CVXPY status.
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: Solve a problem represented by data returned from apply.

---

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 <a href="#">Expression</a> .
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.
object	A <a href="#">CumMax</a> 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`: The cumulative maximum along the axis.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: Gives the (sub/super)gradient of the atom w.r.t. each column variable
- `dim_from_args`: The dimensions of the atom determined from its arguments.
- `sign_from_args`: The (is positive, is negative) sign of the atom.
- `get_data`: Returns the axis along which the cumulative max is taken.
- `is_atom_convex`: Is the atom convex?
- `is_atom_concave`: Is the atom concave?
- `is_incr`: Is the atom weakly increasing in the index?
- `is_decr`: 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	<i>Cumulative Maximum</i>
-------------	---------------------------

---

**Description**

The cumulative maximum,  $\max_{i=1,\dots,k} x_i$  for  $k = 1, \dots, n$ . 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.

**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))
```

---

 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 <a href="#">Expression</a> 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 <a href="#">CumSum</a> 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.

### Methods (by generic)

- `to_numeric`: The cumulative sum of the values along the specified axis.
- `dim_from_args`: The dimensions of the atom.
- `get_data`: Returns the axis along which the cumulative sum is taken.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `graph_implementation`: 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	<i>Cumulative Sum</i>
-------------	-----------------------

---

**Description**

The cumulative sum,  $\sum_{i=1}^k x_i$  for  $k = 1, \dots, n$ . 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))
```

---

curvature	<i>Curvature of Expression</i>
-----------	--------------------------------

---

**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))
```

---

curvature-atom	<i>Curvature of an Atom</i>
----------------	-----------------------------

---

**Description**

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

**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)
```

---

`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**

<code>object</code>	A <a href="#">Atom</a> object.
<code>idx</code>	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)
```

---

`curvature-methods`*Curvature Properties*

---

**Description**

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

**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()
c <- Constant(5)

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)
```

---

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 <a href="#">CvxAttr2Constr</a> object.
problem	A <a href="#">Problem</a> object.
solution	A <a href="#">Solution</a> to a problem that generated the inverse data.
inverse_data	The inverse data returned by an invocation to apply.

### Methods (by generic)

- perform: Expand convex variable attributes to constraints.
- invert: 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)
```

```
## 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

<code>solver</code> , <code>object</code> , <code>x</code>	A <a href="#">CVXOPT</a> object.
<code>status</code>	A status code returned by the solver.
<code>problem</code>	A <a href="#">Problem</a> object.
<code>solution</code>	The raw solution returned by the solver.
<code>inverse_data</code>	A list containing data necessary for the inversion.
<code>data</code>	Data generated via an <code>apply</code> call.
<code>warm_start</code>	A boolean of whether to warm start the solver.
<code>verbose</code>	A boolean of whether to enable solver verbosity.
<code>feastol</code>	The feasible tolerance on the primal and dual residual.
<code>reltol</code>	The relative tolerance on the duality gap.
<code>abstol</code>	The absolute tolerance on the duality gap.
<code>num_iter</code>	The maximum number of iterations.
<code>solver_opts</code>	A list of Solver specific options
<code>solver_cache</code>	Cache for the solver.

**Methods (by generic)**

- `mip_capable`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by the CVXOPT solver to its respective CVXPY status.
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `accepts`: Can CVXOPT solve the problem?
- `perform`: Returns a new problem and data for inverting the new solution.
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: 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 maximum singular value.

**Usage**

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

**Arguments**

<code>x</code>	An <a href="#">Expression</a> or numeric constant representing a vector or matrix.
<code>p</code>	The type of norm. May be a number ( <code>p</code> -norm), "inf" (infinity-norm), "nuc" (nuclear norm), or "fro" (Frobenius norm). The default is <code>p = 2</code> .
<code>axis</code>	(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.
<code>keepdims</code>	(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	<i>Reduce DCP Problem to Conic Form</i>
----------------	---

---

**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 <a href="#">Dcp2Cone</a> object.
problem	A <a href="#">Problem</a> object.

**Methods (by generic)**

- accepts: A problem is accepted if it is a minimization and is DCP.
- perform: Converts a DCP problem to a conic form.

---

Dcp2Cone.entr_canon	<i>Dcp2Cone canonicalizer for the entropy atom</i>
---------------------	--

---

**Description**

Dcp2Cone canonicalizer for the entropy atom

**Usage**

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

**Arguments**

expr	An <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

**Value**

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

---

Dcp2Cone.huber\_canon    *Dcp2Cone canonicalizer for the huber atom*

---

**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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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  $I^*$  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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

**Value**

A cone program constructed from a lambda sum of the  $k$  largest elements atom where  $k \cdot t + \text{trace}(Z)$  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.

---

Dcp2Cone.log1p\_canon    *Dcp2Cone canonicalizer for the log 1p atom*


---

**Description**

Dcp2Cone canonicalizer for the log 1p atom

**Usage**

Dcp2Cone.log1p\_canon(expr, args)

**Arguments**

expr	An <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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.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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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.

---

Dcp2Cone.pnorm\_canon    *Dcp2Cone canonicalizer for the p norm atom*

---

**Description**

Dcp2Cone canonicalizer for the p norm atom

**Usage**

Dcp2Cone.pnorm\_canon(expr, args)

**Arguments**

expr	An <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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.

---

Dcp2Cone.power\_canon    *Dcp2Cone canonicalizer for the power atom*

---

**Description**

Dcp2Cone canonicalizer for the power atom

**Usage**

Dcp2Cone.power\_canon(expr, args)

**Arguments**

expr	An <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> 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)
```

**Arguments**

object	A <a href="#">Dgp2Dcp</a> object.
problem	A <a href="#">Problem</a> object.
expr	An <a href="#">Expression</a> object corresponding to the DGP problem.
args	A list of values corresponding to the DGP expression
solution	A <a href="#">Solution</a> object to invert.
inverse_data	A <a href="#">InverseData</a> object containing data necessary for the inversion.

**Methods (by generic)**

- `accepts`: Is the problem DGP?
- `perform`: Converts the DGP problem to a DCP problem.
- `canonicalize_expr`: Canonicalizes each atom within an `Dgp2Dcp` expression.
- `invert`: 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 <a href="#">Expression</a> 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of values for the <code>expr</code> 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of values for the <code>expr</code> 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)<sup>-1</sup> atom*

---

**Description**

Dgp2Dcp canonicalizer for the (I - X)<sup>-1</sup> 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)<sup>-1</sup> 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 <a href="#">Expression</a> 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 <a href="#">Expression</a> 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.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 <a href="#">Expression</a> 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 <a href="#">Expression</a> 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 <a href="#">Expression</a> object
args	A list of values for the expr variable

**Value**

A canonicalization of the non-positive constraint 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 <a href="#">Expression</a> 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of values for the <code>expr</code> 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of values for the <code>expr</code> 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     *Dgp2Dcp canonicalizer 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.

---

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 <a href="#">Expression</a> 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 <a href="#">Expression</a> 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     *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.

---

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 <a href="#">DgpCanonMethods</a> object.
name	The name of the atom or expression to canonicalize.

### Methods (by generic)

- names: 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 <a href="#">Expression</a> that represents a vector or square matrix.
------	--

### Value

An [Expression](#) representing the diagonal vector/matrix.

---

 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)
```

---

 DiagMat-class

*The DiagMat class.*


---

### Description

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

**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 <a href="#">Expression</a> representing the matrix whose diagonal we are interested in.
object	A <a href="#">DiagMat</a> 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: Extract the diagonal from a square matrix constant.
- dim\_from\_args: The size of the atom.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- graph\_implementation: The graph implementation of the atom.

**Slots**

expr An [Expression](#) representing the matrix whose diagonal we are interested in.

---

DiagVec-class	<i>The DiagVec class.</i>
---------------	---------------------------

---

## 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 <a href="#">Expression</a> representing the vector to convert.
object	A <a href="#">DiagVec</a> 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: Convert the vector constant into a diagonal matrix.
- dim\_from\_args: The dimensions of the atom.

- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_symmetric`: Is the expression symmetric?
- `is_hermitian`: Is the expression hermitian?
- `graph_implementation`: The graph implementation of the atom.

### Slots

`expr` An [Expression](#) representing the vector to convert.

---

Diff	<i>Takes the k-th order differences</i>
------	---

---

### Description

Takes the k-th order differences

### Usage

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

### Arguments

<code>x</code>	An <a href="#">Expression</a> that represents a vector
<code>lag</code>	The degree of lag between differences
<code>k</code>	The integer value of the order of differences
<code>axis</code>	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  $k$ th 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  $k$ th order difference between the lagged terms. `diff(x)` returns the vector of differences between adjacent elements in the vector, i.e.  $[x[2] - x[1], x[3] - x[2], \dots]$ . `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  $[x[3] - x[1], x[4] - x[2], \dots]$ , equivalent to  $x[(1+lag):n] - x[1:(n-lag)]$ .

**Usage**

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

**Arguments**

<code>x</code>	An <a href="#">Expression</a> .
<code>lag</code>	An integer indicating which lag to use.
<code>differences</code>	An integer indicating the order of the difference.
<code>...</code>	(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 <code>axis = 1</code> .

**Value**

An [Expression](#) representing the  $k$ th 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)
```

```
## 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()
```

---

DiffPos *The DiffPos atom.*

---

### Description

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

### Usage

DiffPos(x, y)

### Arguments

x                   An [Expression](#)  
y                    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  $c(\text{row}, \text{col})$  indicating the dimensions of the atom.



---

domain	<i>Domain</i>
--------	---------------

---

### 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")
dom <- domain(p_norm(a, -0.5))
prob <- Problem(Minimize(a), dom)
result <- solve(prob)
result$value

b <- Variable()
dom <- domain(kl_div(a, b))
result <- solve(Problem(Minimize(a + b), dom))
result$getValue(a)
result$getValue(b)

A <- Variable(2, 2, name = "A")
dom <- domain(lambda_max(A))
A0 <- rbind(c(1,2), c(3,4))
result <- solve(Problem(Minimize(norm2(A - A0)), dom))
result$getValue(A)

dom <- domain(log_det(A + diag(rep(1,2))))
prob <- Problem(Minimize(sum(diag(A))), dom)
result <- solve(prob, solver = "SCS")
result$value
```

---

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,...,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 variable

**sex** 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 variable

**sex** Sex of individual, coded male (0) and female (1)

**age** Age of individual

**See Also**

[dspop](#)

---

dual\_value-methods      *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
```

**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**

An interface for the ECOS solver

**Usage**

```
ECOS()
```

```
## 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 <a href="#">ECOS</a> object.
status	A status code returned by the solver.
problem	A <a href="#">Problem</a> object.
solution	The raw solution returned by the solver.
inverse_data	A list containing data necessary for the inversion.

**Methods (by generic)**

- `mip_capable`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by the ECOS solver to its respective CVXPY status.
- `import_solver`: Imports the solver
- `name`: Returns the name of the solver
- `perform`: Returns a new problem and data for inverting the new solution.
- `invert`: 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 <a href="#">ConeDims</a> instance.
-----------	--------------------------------------

**Value**

A dictionary of cone dimensions

---

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

<code>solver</code> , <code>object</code> , <code>x</code>	A <a href="#">ECOS_BB</a> object.
<code>problem</code>	A <a href="#">Problem</a> object.
<code>data</code>	Data generated via an apply call.
<code>warm_start</code>	A boolean of whether to warm start the solver.
<code>verbose</code>	A boolean of whether to enable solver verbosity.
<code>feastol</code>	The feasible tolerance.
<code>reltol</code>	The relative tolerance.
<code>abstol</code>	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: Can the solver handle mixed-integer programs?
- name: Returns the name of the solver.
- perform: Returns a new problem and data for inverting the new solution.
- solve\_via\_data: 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: Dimensions is the same as the sum of the arguments' dimensions.
- validate\_args: Verify that all the dimensions are the same or can be promoted.
- is\_symmetric: Is the expression symmetric?

---

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: 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 piecewise-linear 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

**Value**

A canonicalization of the piecewise-linear 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

**Value**

A canonicalization of the piecewise-linear 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of <a href="#">Constraint</a> objects

**Value**

A canonicalization of the piecewise-linear 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of <a href="#">Constraint</a> objects

**Value**

A canonicalization of the piecewise-linear 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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

### Value

A canonicalization of the piecewise-linear atom constructed by a minimum elementwise 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.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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

### Value

A canonicalization of the piecewise-linear 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of <a href="#">Constraint</a> objects

**Value**

A canonicalization of the piecewise-linear atom constructed by the norm1 atom where the objective function 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**

<code>expr</code>	An <a href="#">Expression</a> object
<code>args</code>	A list of <a href="#">Constraint</a> objects

**Value**

A canonicalization of the piecewise-linear 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

---

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 <a href="#">Expression</a> object
args	A list of <a href="#">Constraint</a> objects

### Value

A canonicalization of the piecewise-linear 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

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entr

*Entropy Function*

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### Description

The elementwise entropy function,  $-x \log(x)$ .

### Usage

entr(x)

### Arguments

x	An <a href="#">Expression</a> , vector, or matrix.
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### Value

An [Expression](#) representing the entropy of the input.

**Examples**

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

Entr-class

*The Entr class.***Description**

This class represents the elementwise operation  $-x \log(x)$ .

**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 <a href="#">Expression</a> or numeric constant.
object	An <a href="#">Entr</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- `to_numeric`: The elementwise entropy function evaluated at the value.
- `sign_from_args`: The sign of the atom is unknown.
- `is_atom_convex`: The atom is not convex.
- `is_atom_concave`: The atom is concave.
- `is_incr`: The atom is weakly increasing.
- `is_decr`: The atom is weakly decreasing.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.domain`: Returns constraints describing the domain of the node

**Slots**

- x An [Expression](#) or numeric constant.

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EvalParams-class	<i>The EvalParams class.</i>
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**Description**

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

**Usage**

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

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

**Arguments**

<code>object</code>	A <a href="#">EvalParams</a> object.
<code>problem</code>	A <a href="#">Problem</a> object.
<code>solution</code>	A <a href="#">Solution</a> to a problem that generated the inverse data.
<code>inverse_data</code>	The inverse data returned by an invocation to <code>apply</code> .

**Methods (by generic)**

- `perform`: Replace parameters with constant values.
- `invert`: Returns a solution to the original problem given the `inverse_data`.

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exp, Expression-method *Natural Exponential*

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**Description**

The elementwise natural exponential.

**Usage**

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

**Arguments**

x                   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)
```

---

Exp-class                   *The Exp class.*

---

**Description**

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

**Usage**

```
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'
```

```
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'
.grad(object, values)
```

### Arguments

x	An <a href="#">Expression</a> object.
object	An <a href="#">Exp</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

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

### Slots

x An [Expression](#) object.



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ExpCone-class	<i>The ExpCone class.</i>
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## 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.
$y$	The variable $y$ in the exponential cone.
$z$	The variable $z$ in the exponential cone.
$id$	(Optional) A numeric value representing the constraint ID.
object	A <a href="#">ExpCone</a> object.

**Details**

Original cone:

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

Reformulated cone:

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

**Methods (by generic)**

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

**Usage**

```
## 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`: The value of the expression.
- `grad`: The (sub/super)-gradient of the expression with respect to each variable.
- `domain`: A list of constraints describing the closure of the region where the expression is finite.
- `as.character`: The string representation of the expression.
- `name`: The name of the expression.
- `expr`: The expression itself.
- `is_constant`: The expression is constant if it contains no variables or is identically zero.
- `is_affine`: The expression is affine if it is constant or both convex and concave.
- `is_convex`: A logical value indicating whether the expression is convex.
- `is_concave`: A logical value indicating whether the expression is concave.
- `is_dcp`: The expression is DCP if it is convex or concave.
- `is_log_log_constant`: Is the expression log-log constant, i.e., elementwise positive?
- `is_log_log_affine`: Is the expression log-log affine?
- `is_log_log_convex`: Is the expression log-log convex?
- `is_log_log_concave`: Is the expression log-log concave?
- `is_dgp`: The expression is DGP if it is log-log DCP.
- `is_hermitian`: A logical value indicating whether the expression is a Hermitian matrix.
- `is_psd`: A logical value indicating whether the expression is a positive semidefinite matrix.
- `is_nsd`: A logical value indicating whether the expression is a negative semidefinite matrix.
- `is_quadratic`: A logical value indicating whether the expression is quadratic.
- `is_symmetric`: A logical value indicating whether the expression is symmetric.
- `is_pwl`: A logical value indicating whether the expression is piecewise linear.
- `is_qpwa`: A logical value indicating whether the expression is quadratic of piecewise affine.
- `is_zero`: The expression is zero if it is both nonnegative and nonpositive.
- `is_nonneg`: A logical value indicating whether the expression is nonnegative.
- `is_nonpos`: A logical value indicating whether the expression is nonpositive.
- `dim`: The `c(row, col)` dimensions of the expression.
- `is_real`: A logical value indicating whether the expression is real.

- `is_imag`: A logical value indicating whether the expression is imaginary.
- `is_complex`: A logical value indicating whether the expression is complex.
- `size`: The number of entries in the expression.
- `ndim`: The number of dimensions of the expression.
- `flatten`: Vectorizes the expression.
- `is_scalar`: A logical value indicating whether the expression is a scalar.
- `is_vector`: A logical value indicating whether the expression is a row or column vector.
- `is_matrix`: A logical value indicating whether the expression is a matrix.
- `nrow`: Number of rows in the expression.
- `ncol`: 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.

### 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) })

```

---

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.

---

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 <a href="#">Variable</a> objects.
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### 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.

### Usage

```
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'
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'
.grad(object, values)
```

### Arguments

$X$       An [Expression](#) or numeric matrix.



object, x	An <a href="#">EyeMinusInv</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

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

### Slots

X An [Expression](#) or numeric matrix.

---

eye_minus_inv	<i>Unity Resolvent</i>
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### 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

X 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)
```

---

FlipObjective-class    *The FlipObjective class.*

---

**Description**

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

**Usage**

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

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

**Arguments**

object	A <a href="#">FlipObjective</a> object.
problem	A <a href="#">Problem</a> object.
solution	A <a href="#">Solution</a> to a problem that generated the inverse data.
inverse_data	The inverse data returned by an invocation to apply.

**Methods (by generic)**

- perform: Flip a minimization objective to a maximization and vice versa.
- invert: Map the solution of the flipped problem to that of the original.

---

format_constr	<i>Format Constraints</i>
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**Description**

Format constraints for the solver.

**Usage**

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

**Arguments**

object	A <a href="#">Constraint</a> 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.

---

GeoMean-class	<i>The GeoMean class.</i>
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---

**Description**

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

**Usage**

```
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)

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

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

```

### Arguments

x	An <a href="#">Expression</a> or numeric vector.
p	(Optional) A vector of weights for the weighted geometric mean. The default is a vector of ones, giving the <b>unweighted</b> geometric mean $x_1^{1/n} \cdots x_n^{1/n}$ .
max_denom	(Optional) The maximum denominator to use in approximating $p/\text{sum}(p)$ with $w$ . If $w$ is not an exact representation, increasing <code>max_denom</code> may offer a more accurate representation, at the cost of requiring more convex inequalities to represent the geometric mean. Defaults to 1024.
object	A <a href="#">GeoMean</a> 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**

$$(x_1^{p_1} \dots x_n^{p_n})^{\frac{1}{\sum p_i}}$$

The geometric mean includes an implicit constraint that  $x_i \geq 0$  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  $\text{GeoMean}(x, p)$  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`: The (weighted) geometric mean of the elements of  $x$ .
- `.domain`: Returns constraints describing the domain of the node
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `name`: The name and arguments of the atom.
- `dim_from_args`: The atom is a scalar.
- `sign_from_args`: The atom is non-negative.
- `is_atom_convex`: The atom is not convex.
- `is_atom_concave`: The atom is concave.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_incr`: The atom is weakly increasing in every argument.
- `is_decr`: The atom is not weakly decreasing in any argument.
- `get_data`: Returns `list(w, dyadic completion, tree of dyads)`.
- `copy`: 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  $x_1^{1/n} \dots x_n^{1/n}$ .
- `max_denom` (Optional) The maximum denominator to use in approximating  $p/\text{sum}(p)$  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  $p/\text{sum}(p)$ .
- `approx_error` (Internal) The error in approximating  $p/\text{sum}(p)$  with  $w$ , given by  $\|p/\mathbf{1}^T p - w\|_\infty$ .

---

geo_mean	<i>Geometric Mean</i>
----------	-----------------------

---

### 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 <a href="#">Expression</a> or vector.
$p$	(Optional) A vector of weights for the weighted geometric mean. Defaults to a vector of ones, giving the <b>unweighted</b> geometric mean $x_1^{1/n} \dots x_n^{1/n}$ .
max_denom	(Optional) The maximum denominator to use in approximating $p/\text{sum}(p)$ 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.

### Details

$$(x_1^{p_1} \dots x_n^{p_n})^{\frac{1}{\sum p_i}}$$

The geometric mean includes an implicit constraint that  $x_i \geq 0$  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  $\text{geo\_mean}(x, p)$  is equivalent to  $x_i$  (without the nonnegativity constraint). A specific case of this is when  $x \in \mathbf{R}^1$ .

### 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)

## 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.

---

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	<i>Get ID</i>
--------	---------------

---

**Description**

Get the next identifier value.

**Usage**

```
get_id()
```

**Value**

A new unique integer identifier.

**Examples**

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

---

get_np	<i>Get numpy handle</i>
--------	-------------------------

---

**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	<i>Get Problem Data</i>
------------------	-------------------------

---

## Description

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

## Usage

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

## Arguments

object	A <a href="#">Problem</a> object.
solver	A string indicating the solver that the problem data is for. Call <code>installed_solvers()</code> to see all available.
gp	(Optional) A logical value indicating whether the problem is a geometric program.

## Value

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

## Examples

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

---

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.

**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

<code>solver</code> , <code>object</code> , <code>x</code>	A <a href="#">GLPK</a> object.
<code>status</code>	A status code returned by the solver.
<code>solution</code>	The raw solution returned by the solver.
<code>inverse_data</code>	A list containing data necessary for the inversion.
<code>data</code>	Data generated via an <code>apply</code> call.
<code>warm_start</code>	A boolean of whether to warm start the solver.
<code>verbose</code>	A boolean of whether to enable solver verbosity.
<code>feastol</code>	The feasible tolerance.
<code>reltol</code>	The relative tolerance.
<code>abstol</code>	The absolute tolerance.
<code>num_iter</code>	The maximum number of iterations.
<code>solver_opts</code>	A list of Solver specific options
<code>solver_cache</code>	Cache for the solver.

### Methods (by generic)

- `mip_capable`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by the GLPK solver to its respective CVXPY status.
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: 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.

### Usage

```
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,  
  solver_opts,  
  solver_cache  
)
```

### Arguments

<code>solver</code> , <code>object</code> , <code>x</code>	A <a href="#">GLPK_MI</a> object.
<code>status</code>	A status code returned by the solver.
<code>data</code>	Data generated via an apply call.
<code>warm_start</code>	A boolean of whether to warm start the solver.
<code>verbose</code>	A boolean of whether to enable solver verbosity.
<code>feastol</code>	The feasible tolerance.
<code>reltol</code>	The relative tolerance.
<code>abstol</code>	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: Can the solver handle mixed-integer programs?
- status\_map: Converts status returned by the GLPK\_MI solver to its respective CVXPY status.
- name: Returns the name of the solver.
- solve\_via\_data: 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)
```

---

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 <a href="#">Expression</a> 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.

---

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.

## Usage

```
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 <a href="#">GUROBI_CONIC</a> object.
status	A status code returned by the solver.
problem	A <a href="#">Problem</a> 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`: Can the solver handle mixed-integer programs?
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `status_map`: Converts status returned by the GUROBI solver to its respective CVXPY status.
- `accepts`: Can GUROBI\_CONIC solve the problem?
- `perform`: Returns a new problem and data for inverting the new solution.
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: 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.



**Usage**

```

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)

```

**Arguments**

solver, object, x	A <a href="#">GUROBI_QP</a> 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.
inverse_data	A <a href="#">InverseData</a> object containing data necessary for the inversion.

### Methods (by generic)

- `mip_capable`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by the GUROBI solver to its respective CVXPY status.
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `solve_via_data`: Solve a problem represented by data returned from `apply`.
- `invert`: 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

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

### Value

The harmonic mean of  $x$ .

---

harmonic_mean	<i>Harmonic Mean</i>
---------------	----------------------

---

**Description**

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

**Usage**

```
harmonic_mean(x)
```

**Arguments**

x 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)
```

---

hstack	<i>Horizontal Concatenation</i>
--------	---------------------------------

---

**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.

**Examples**

```

x <- Variable(2)
y <- Variable(3)
c <- matrix(1, nrow = 1, ncol = 5)
prob <- Problem(Minimize(c %*% t(hstack(t(x), t(y)))), list(x == c(1,2), y == c(3,4,5)))
result <- solve(prob)
result$value

c <- matrix(1, nrow = 1, ncol = 4)
prob <- Problem(Minimize(c %*% t(hstack(t(x), t(x)))), list(x == c(1,2)))
result <- solve(prob)
result$value

A <- Variable(2,2)
C <- Variable(3,2)
c <- 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)
result$value
result$getValue(A)

D <- Variable(3,3)
expr <- hstack(C, D)
obj <- expr[1,2] + sum(hstack(expr, expr))
constr <- list(C >= 0, D >= 0, D[1,1] == 2, C[1,2] == 3)
prob <- Problem(Minimize(obj), constr)
result <- solve(prob)
result$value
result$getValue(C)
result$getValue(D)

```

---

HStack-class

*The HStack class.*


---

**Description**

Horizontal concatenation of values.

**Usage**

```
HStack(...)
```

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

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

```
## S4 method for signature 'HStack'
```

```

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: Horizontally concatenate the values using cbind.
- dim\_from\_args: The dimensions of the atom.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- validate\_args: Check all arguments have the same height.
- graph\_implementation: 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,  $Huber(x, M) =$

- $2M|x| - M^2$  for  $|x| \geq |M|$
- $|x|^2$  for  $|x| \leq |M|$ .

**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)
X <- matrix(stats::rnorm(m*n), nrow = m, ncol = n)
y_true <- X %%% beta_true
eps <- matrix(stats::rnorm(m), nrow = m)

# Randomly flip sign of some responses
factor <- 2*rbinom(m, size = 1, prob = 1-p) - 1
y <- factor * y_true + eps

# Huber regression
beta <- Variable(n)
obj <- sum(huber(y - X %%% beta, 1))
prob <- Problem(Minimize(obj))
result <- solve(prob)
result$getValue(beta)
```

---

Huber-class

*The Huber class.*


---

**Description**

This class represents the elementwise Huber function,  $Huber(x, M) =$

- $2M|x| - M^2$  for  $|x| \geq |M|$
- $|x|^2$  for  $|x| \leq |M|$ .

**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 <a href="#">Expression</a> object.
M	A positive scalar value representing the threshold. Defaults to 1.
object	A <a href="#">Huber</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- `to_numeric`: The Huber function evaluated elementwise on the input value.
- `sign_from_args`: The atom is positive.
- `is_atom_convex`: The atom is convex.

- `is_atom_concave`: The atom is not concave.
- `is_incr`: A logical value indicating whether the atom is weakly increasing.
- `is_decr`: A logical value indicating whether the atom is weakly decreasing.
- `is_quadratic`: The atom is quadratic if  $x$  is affine.
- `get_data`: A list containing the parameter  $M$ .
- `validate_args`: Check that  $M$  is a non-negative constant.
- `.grad`: 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.

---

<code>id</code>	<i>Identification Number</i>
-----------------	------------------------------

---

### 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

*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 <a href="#">Expression</a> representing a vector or matrix.
object	An <a href="#">Imag</a> object.
values	A list of arguments to the atom.

## Methods (by generic)

- `to_numeric`: The imaginary part of the given value.
- `dim_from_args`: The dimensions of the atom.
- `is_imag`: Is the atom imaginary?
- `is_complex`: Is the atom complex valued?
- `is_symmetric`: Is the atom symmetric?

## Slots

expr An [Expression](#) representing a vector or matrix.

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.

**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	<i>The InverseData class.</i>
-------------------	-------------------------------

---

**Description**

This class represents the data encoding an optimization problem.

---

<code>invert</code>	<i>Return Original Solution</i>
---------------------	---------------------------------

---

**Description**

Returns a solution to the original problem given the inverse data.

**Usage**

```
invert(object, solution, inverse_data)
```

**Arguments**

<code>object</code>	A <a href="#">Reduction</a> object.
<code>solution</code>	A <a href="#">Solution</a> to a problem that generated <code>inverse_data</code> .
<code>inverse_data</code>	A <a href="#">InverseData</a> object encoding the original problem.

**Value**

A [Solution](#) to the original problem.

---

`inv_pos`*Reciprocal Function*

---

**Description**

The elementwise reciprocal function,  $\frac{1}{x}$

**Usage**

```
inv_pos(x)
```

**Arguments**

`x` 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
```

---

`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.

**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.

**Usage**

```
is_mixed_integer(object)
```

**Arguments**

object            A [Problem](#) object.

**Value**

A logical value indicating whether the problem is a mixed-integer program

---

<code>is_qp</code>	<i>Is Problem a QP?</i>
--------------------	-------------------------

---

**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.

---

<code>is_stuffed_cone_constraint</code>	<i>Is the constraint a stuffed cone constraint?</i>
---	---

---

**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?

---

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 <a href="#">Expression</a> or numeric constant.
y	An <a href="#">Expression</a> or numeric constant.
object	A <a href="#">KLDiv</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.



**Methods (by generic)**

- to\_numeric: The KL-divergence evaluated elementwise on the input value.
- sign\_from\_args: The atom is positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_incr: The atom is not monotonic in any argument.
- is\_decr: The atom is not monotonic in any argument.
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable
- .domain: 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)
```

```

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$value
result$getValue(P)
result$getValue(W)

```

---

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 <a href="#">Expression</a> or numeric constant representing the left-hand matrix.
rh_exp	An <a href="#">Expression</a> or numeric constant representing the right-hand matrix.
object	A <a href="#">Kron</a> 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: The kronecker product of the two values.
- validate\_args: Check both arguments are vectors and the first is a constant.
- dim\_from\_args: The dimensions of the atom.
- sign\_from\_args: The sign of the atom.
- is\_incr: Is the left-hand expression positive?
- is\_decr: Is the right-hand expression negative?
- graph\_implementation: The graph implementation of the atom.

### Slots

lh\_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 <a href="#">Expression</a> or matrix.
Y	An <a href="#">Expression</a> or matrix.
FUN	Hardwired to "*" for the kronecker product.
make.dimnames	(Unimplemented) Dimension names are not supported in <a href="#">Expression</a> objects.
...	(Unimplemented) Optional arguments.

**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 %% Y
prob <- Problem(Minimize(kronecker(X,Y)[1,1]), list(Y == val))
result <- solve(prob)
result$value
result$getValue(kronecker(X,Y))
```

---

LambdaMax-class

*The LambdaMax class.*

---

**Description**

The maximum eigenvalue of a matrix,  $\lambda_{\max}(A)$ .

**Usage**

```
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'
```

```

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 <a href="#">Expression</a> or numeric matrix.
object	A <a href="#">LambdaMax</a> object.
values	A list of arguments to the atom.
idx	An index into the atom.

### Methods (by generic)

- `to_numeric`: The largest eigenvalue of A. Requires that A be symmetric.
- `.domain`: Returns the constraints describing the domain of the atom.
- `.grad`: 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`: Check that A is square.
- `dim_from_args`: The atom is a scalar.
- `sign_from_args`: The sign of the atom is unknown.
- `is_atom_convex`: The atom is convex.
- `is_atom_concave`: The atom is not concave.
- `is_incr`: The atom is not monotonic in any argument.
- `is_decr`: 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**

A                    An [Expression](#) or numeric matrix.

**Value**

Returns the minimum eigenvalue of a matrix.

---

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'
.grad(object, values)
```

**Arguments**

A                    An [Expression](#) or numeric matrix.

k                    A positive integer.

object              A [LambdaSumLargest](#) object.

values              A list of numeric values for the arguments

**Methods (by generic)**

- `allow_complex`: Does the atom handle complex numbers?
- `to_numeric`: Returns the largest eigenvalue of A, which must be symmetric.
- `validate_args`: Verify that the argument A is square.
- `get_data`: Returns the parameter k.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable

**Slots**

k A positive integer.

---

LambdaSumSmallest	<i>The LambdaSumSmallest atom.</i>
-------------------	------------------------------------

---

**Description**

This class represents the sum of the k smallest eigenvalues of a matrix.

**Usage**

`LambdaSumSmallest(A, k)`

**Arguments**

A	An <a href="#">Expression</a> or numeric matrix.
k	A positive integer.

**Value**

Returns the sum of the k smallest eigenvalues of a matrix.

---

lambda_max	<i>Maximum Eigenvalue</i>
------------	---------------------------

---

**Description**

The maximum eigenvalue of a matrix,  $\lambda_{\max}(A)$ .

**Usage**

`lambda_max(A)`

**Arguments**

A	An <a href="#">Expression</a> 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)
```

---

lambda\_min

*Minimum Eigenvalue*

---

**Description**

The minimum eigenvalue of a matrix,  $\lambda_{\min}(A)$ .

**Usage**

```
lambda_min(A)
```

**Arguments**

A                    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)
```





**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)
```

---

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.

**Usage**

```
## 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

## 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 <a href="#">Leaf</a> object.
value	A numeric scalar, vector, or matrix.
val	The assigned value.

### Methods (by generic)

- `get_data`: Leaves are not copied.
- `dim`: The dimensions of the leaf node.
- `variables`: List of [Variable](#) objects in the leaf node.

- parameters: List of [Parameter](#) objects in the leaf node.
- constants: List of [Constant](#) objects in the leaf node.
- atoms: List of [Atom](#) objects in the leaf node.
- is\_convex: A logical value indicating whether the leaf node is convex.
- is\_concave: A logical value indicating whether the leaf node is concave.
- is\_log\_log\_convex: Is the expression log-log convex?
- is\_log\_log\_concave: Is the expression log-log concave?
- is\_nonneg: A logical value indicating whether the leaf node is nonnegative.
- is\_nonpos: A logical value indicating whether the leaf node is nonpositive.
- is\_pos: Is the expression positive?
- is\_neg: Is the expression negative?
- is\_hermitian: A logical value indicating whether the leaf node is hermitian.
- is\_symmetric: A logical value indicating whether the leaf node is symmetric.
- is\_imag: A logical value indicating whether the leaf node is imaginary.
- is\_complex: A logical value indicating whether the leaf node is complex.
- domain: A list of constraints describing the closure of the region where the leaf node is finite. Default is the full domain.
- project: Project value onto the attribute set of the leaf.
- project\_and\_assign: Project and assign a value to the leaf.
- value: Get the value of the leaf.
- value<=: Set the value of the leaf.
- validate\_val: Check that val satisfies symbolic attributes of leaf.
- is\_psd: A logical value indicating whether the leaf node is a positive semidefinite matrix.
- is\_nsd: A logical value indicating whether the leaf node is a negative semidefinite matrix.
- is\_quadratic: Leaf nodes are always quadratic.
- is\_pwl: 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?
- 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     *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: 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  $\log(1 + x)$ .

**Usage**

```
## 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)
```

**Arguments**

x	An <a href="#">Expression</a> .
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)
obj <- Maximize(sum(log(x)))
constr <- list(x <= matrix(c(1, exp(1))))
prob <- Problem(obj, constr)
result <- solve(prob)
result$value
result$getValue(x)

# Log in constraint
obj <- Minimize(sum(x))
constr <- list(log2(x) >= 0, x <= matrix(c(1,1)))
prob <- Problem(obj, constr)
result <- solve(prob)
result$value
result$getValue(x)

# Index into log
obj <- Maximize(log10(x)[2])
constr <- list(x <= matrix(c(1, exp(1))))
prob <- Problem(obj, constr)
result <- solve(prob)
result$value

# Scalar log
obj <- Maximize(log1p(x[2]))
constr <- list(x <= matrix(c(1, exp(1))))
prob <- Problem(obj, constr)
result <- solve(prob)
result$value
```

---

Log-class

*The Log class.*

---

**Description**

This class represents the elementwise natural logarithm  $\log(x)$ .



**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 <a href="#">Expression</a> or numeric constant.
object	A <a href="#">Log</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- to\_numeric: The elementwise natural logarithm of the input value.
- sign\_from\_args: The sign of the atom is unknown.
- is\_atom\_convex: The atom is not convex.
- is\_atom\_concave: The atom is concave.

- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_incr`: The atom is weakly increasing.
- `is_decr`: The atom is not weakly decreasing.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.domain`: 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)

- `to_numeric`: The elementwise natural logarithm of one plus the input value.
- `sign_from_args`: The sign of the atom.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.domain`: Returns constraints describing the domain of the node

**Slots**

- x An [Expression](#) or numeric constant.

---

 LogDet-class

*The LogDet class.*


---

**Description**

The natural logarithm of the determinant of a matrix,  $\log \det(A)$ .

**Usage**

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)
```

**Arguments**

A	An <a href="#">Expression</a> or numeric matrix.
object	A <a href="#">LogDet</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- `to_numeric`: 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`: Check that A is square.
- `dim_from_args`: The atom is a scalar.
- `sign_from_args`: The atom is non-negative.
- `is_atom_convex`: The atom is not convex.
- `is_atom_concave`: The atom is concave.
- `is_incr`: The atom is not monotonic in any argument.
- `is_decr`: The atom is not monotonic in any argument.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.domain`: Returns constraints describing the domain of the node

**Slots**

A An [Expression](#) or numeric matrix.

---

logistic	<i>Logistic Function</i>
----------	--------------------------

---

**Description**

The elementwise logistic function,  $\log(1+e^x)$ . This is a special case of  $\log(\text{sum}(\text{exp}))$  that evaluates to a vector rather than to a scalar, which is useful for logistic regression.

**Usage**

`logistic(x)`

**Arguments**

x An [Expression](#), vector, or matrix.

**Value**

An [Expression](#) representing the logistic function evaluated at the input.

**Examples**

```

set.seed(92)
n <- 20
m <- 1000
sigma <- 45

beta_true <- stats::rnorm(n)
idxs <- sample(n, size = 0.8*n, replace = FALSE)
beta_true[idxs] <- 0
X <- matrix(stats::rnorm(m*n, 0, 5), nrow = m, ncol = n)
y <- sign(X %%% beta_true + stats::rnorm(m, 0, sigma))

beta <- Variable(n)
X_sign <- 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))
result <- solve(prob)

log_odds <- result$getValue(X %%% beta)
beta_res <- result$getValue(beta)
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  $\log(\text{sum}(\text{exp}))$  that evaluates to a vector rather than to a scalar, which is useful for logistic regression.

**Usage**

```

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'

```

```

is_incr(object, idx)

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

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

```

### Arguments

x	An <a href="#">Expression</a> or numeric constant.
object	A <a href="#">Logistic</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- to\_numeric: Evaluates  $e^x$  elementwise, adds one, and takes the natural logarithm.
- sign\_from\_args: The atom is positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_incr: The atom is weakly increasing.
- is\_decr: The atom is not weakly decreasing.
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable

### Slots

x An [Expression](#) or numeric constant.

---

LogSumExp-class	<i>The LogSumExp class.</i>
-----------------	-----------------------------

---

### Description

The natural logarithm of the sum of the elementwise exponential,  $\log \sum_{i=1}^n e^{x_i}$ .

### Usage

```

LogSumExp(x, axis = NA_real_, keepdims = FALSE)

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

## S4 method for signature 'LogSumExp'
.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 <a href="#">Expression</a> 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 <a href="#">LogSumExp</a> object.
values	A list of numeric values.
value	A numeric value.
idx	An index into the atom.

### Methods (by generic)

- `to_numeric`: Evaluates  $e^x$  elementwise, sums, and takes the natural log.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: Gives the (sub/super)gradient of the atom w.r.t. each column variable.
- `sign_from_args`: Returns sign (is positive, is negative) of the atom.
- `is_atom_convex`: The atom is convex.
- `is_atom_concave`: The atom is not concave.
- `is_incr`: The atom is weakly increasing in the index.
- `is_decr`: The atom is not weakly decreasing in the index.

**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**

A An [Expression](#) or matrix.

**Value**

An [Expression](#) representing the log-determinant of the input.

**Examples**

```
x <- t(data.frame(c(0.55, 0.25, -0.2, -0.25, -0.0, 0.4),
                  c(0.0, 0.35, 0.2, -0.1, -0.3, -0.2)))
n <- nrow(x)
m <- ncol(x)

A <- Variable(n,n)
b <- Variable(n)
obj <- Maximize(log_det(A))
constr <- lapply(1:m, function(i) { p_norm(A %*% as.matrix(x[,i]) + b) <= 1 })
prob <- Problem(obj, constr)
result <- solve(prob)
result$value
```



---

log_log_curvature	<i>Log-Log Curvature of Expression</i>
-------------------	--

---

**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	<i>Log-Log Curvature of an Atom</i>
------------------------	-------------------------------------

---

**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.

**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,  $\log \sum_{i=1}^n e^{x_i}$ .

**Usage**

log\_sum\_exp(x, axis = NA\_real\_, keepdims = FALSE)

**Arguments**

x	An <a href="#">Expression</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.

**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)
```

---

MatrixFrac-class      *The MatrixFrac class.*

---

**Description**

The matrix fraction function  $tr(X^T P^{-1} X)$ .

**Usage**

```
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)

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

```

### Arguments

X	An <a href="#">Expression</a> or numeric matrix.
P	An <a href="#">Expression</a> or numeric matrix.
object	A <a href="#">MatrixFrac</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- `allow_complex`: Does the atom handle complex numbers?
- `to_numeric`: The trace of  $X^T P^{-1} X$ .
- `validate_args`: Check that the dimensions of x and P match.
- `dim_from_args`: The atom is a scalar.
- `sign_from_args`: The atom is positive.
- `is_atom_convex`: The atom is convex.
- `is_atom_concave`: The atom is not concave.
- `is_incr`: The atom is not monotonic in any argument.
- `is_decr`: The atom is not monotonic in any argument.
- `is_quadratic`: True if x is affine and P is constant.
- `is_qpwa`: True if x is piecewise linear and P is constant.
- `.domain`: Returns constraints describing the domain of the node
- `.grad`: 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.

**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: 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: Returns the solution to the original problem given the inverse\_data.

---

matrix\_frac            *Matrix Fraction*

---

**Description**

$tr(X^T P^{-1} X)$ .

**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.

**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)
G <- matrix(stats::rnorm(r*n), nrow = r, ncol = n)
h <- matrix(stats::rnorm(r), nrow = r, ncol = 1)

# ||Ax-b||^2 = x^T (A^T A) x - 2(A^T b)^T x + ||b||^2
P <- t(A) %*% A
q <- -2 * t(A) %*% b
r <- t(b) %*% b
Pinv <- base::solve(P)

x <- Variable(n)
obj <- matrix_frac(x, Pinv) + t(q) %*% x + r
constr <- list(G %*% x == h)
prob <- Problem(Minimize(obj), constr)
result <- solve(prob)
result$value

## End(Not run)
```

**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.

**Value**

A logical value.

---

matrix_trace	<i>Matrix Trace</i>
--------------	---------------------

---

**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
```

---

MaxElemwise-class      *The MaxElemwise class.*

---

### Description

This class represents the elementwise maximum.

### 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

arg1	The first <a href="#">Expression</a> in the maximum operation.
arg2	The second <a href="#">Expression</a> in the maximum operation.
...	Additional <a href="#">Expression</a> objects in the maximum operation.



object	A <a href="#">MaxElemwise</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- to\_numeric: The elementwise maximum.
- sign\_from\_args: The sign of the atom.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: The atom is weakly increasing.
- is\_decr: The atom is not weakly decreasing.
- is\_pwl: Are all the arguments piecewise linear?
- .grad: 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	<i>The MaxEntries class.</i>
------------------	------------------------------

---

**Description**

The maximum of an expression.

**Usage**

```
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)

## 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 <a href="#">Expression</a> 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 $n \times 1$ column vector. The default is FALSE.
object	A <a href="#">MaxEntries</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.
value	A numeric value

### Methods (by generic)

- to\_numeric: The largest entry in x.
- sign\_from\_args: The sign of the atom.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_atom\_log\_log\_convex: Is the atom log-log convex.
- is\_atom\_log\_log\_concave: Is the atom log-log concave.
- is\_incr: The atom is weakly increasing in every argument.

- `is_decr`: The atom is not weakly decreasing in any argument.
- `is_pwl`: Is  $x$  piecewise linear?
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: 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  $n \times 1$  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`: Negates the target expression's objective.
- `is_dcp`: A logical value indicating whether the objective is concave.
- `is_dgp`: A logical value indicating whether the objective is log-log concave.

**Slots**

expr A scalar [Expression](#) to maximize.

**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)
```

---

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.

**Examples**

```
c <- matrix(c(1,-1))
prob <- Problem(Minimize(max_elemwise(t(c), 2, 2 + t(c))[2]))
result <- solve(prob)
result$value
```

---

max_entries	<i>Maximum</i>
-------------	----------------

---

### 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 <a href="#">Expression</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.
...	Numeric scalar, vector, matrix, or <a href="#">Expression</a> objects.
na.rm	(Unimplemented) A logical value indicating whether missing values should be removed.

### Value

An [Expression](#) representing the maximum of the input.

### Examples

```
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)
```

```

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

```

---

mean.Expression	<i>Arithmetic Mean</i>
-----------------	------------------------

---

### Description

The arithmetic mean of an expression.

### Usage

```

## S3 method for class 'Expression'
mean(x, trim = 0, na.rm = FALSE, ...)

```

### Arguments

x	An <a href="#">Expression</a> object.
trim	(Unimplemented) The fraction (0 to 0.5) of observations to be trimmed from each end of <i>x</i> 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.

### Examples

```

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

```

---

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 <a href="#">Expression</a> in the minimum operation.
arg2	The second <a href="#">Expression</a> in the minimum operation.
...	Additional <a href="#">Expression</a> objects in the minimum operation.

object	A <a href="#">MinElemwise</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- `to_numeric`: The elementwise minimum.
- `sign_from_args`: The sign of the atom.
- `is_atom_convex`: The atom is not convex.
- `is_atom_concave`: The atom is not concave.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_incr`: The atom is weakly increasing.
- `is_decr`: The atom is not weakly decreasing.
- `is_pwl`: Are all the arguments piecewise linear?
- `.grad`: 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.

### Usage

```
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'
```



```

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 <a href="#">Expression</a> 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 $n \times 1$ column vector. The default is FALSE.
object	A <a href="#">MinEntries</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.
value	A numeric value

### Methods (by generic)

- to\_numeric: The largest entry in x.
- sign\_from\_args: The sign of the atom.
- is\_atom\_convex: The atom is not convex.
- is\_atom\_concave: The atom is concave.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: The atom is weakly increasing in every argument.

- `is_decr`: The atom is not weakly decreasing in any argument.
- `is_pwl`: Is  $x$  piecewise linear?
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: 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  $n \times 1$  column vector. The default is FALSE.

---

Minimize-class	<i>The Minimize class.</i>
----------------	----------------------------

---

### 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

<code>expr</code>	A scalar <a href="#">Expression</a> to minimize.
<code>object</code>	A <a href="#">Minimize</a> object.

### Methods (by generic)

- `canonicalize`: Pass on the target expression's objective and constraints.
- `is_dcp`: A logical value indicating whether the objective is convex.
- `is_dgp`: A logical value indicating whether the objective is log-log convex.

### Slots

`expr` A scalar [Expression](#) to minimize.

---

min_elemwise	<i>Elementwise Minimum</i>
--------------	----------------------------

---

**Description**

The elementwise minimum.

**Usage**

```
min_elemwise(arg1, arg2, ...)
```

**Arguments**

arg1	An <a href="#">Expression</a> , vector, or matrix.
arg2	An <a href="#">Expression</a> , vector, or matrix.
...	Additional <a href="#">Expression</a> 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
```

---

min_entries	<i>Minimum</i>
-------------	----------------

---

**Description**

The minimum of an expression.

**Usage**

```
min_entries(x, axis = NA_real_, keepdims = FALSE)

## S3 method for class 'Expression'
min(..., na.rm = FALSE)
```

**Arguments**

x	An <a href="#">Expression</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 $n \times 1$ column vector. The default is FALSE.
...	Numeric scalar, vector, matrix, or <a href="#">Expression</a> 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
```

---

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 <a href="#">ReductionSolver</a> object.
--------	---

**Value**

A logical value.

**Examples**

```
mip_capable(ECOS())
```

---

MixedNorm	<i>The MixedNorm atom.</i>
-----------	----------------------------

---

**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	<i>Mixed Norm</i>
------------	-------------------

---

**Description**

$$l_{p,q}(x) = \left( \sum_{i=1}^n (\sum_{j=1}^m |x_{i,j}|^p)^{q/p} \right)^{1/q}.$$

**Usage**

```
mixed_norm(X, p = 2, q = 1)
```

**Arguments**

$X$	An <a href="#">Expression</a> , 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.

**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$value
result$getValue(A)

val <- cbind(c(1,4), c(5,6))
prob <- Problem(Minimize(mixed_norm(A,1,Inf)), list(A == val))
result <- solve(prob)
result$value
result$getValue(A)

```

---

MOSEK-class

*An interface for the MOSEK solver.*


---

**Description**

An interface for the MOSEK solver.

**Usage**

```

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,

```

```

    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 <a href="#">MOSEK</a> object.
problem	A <a href="#">Problem</a> object.
constraints	A list of <a href="#">Constraint</a> objects for which coefficient and offset data ("G", "h" respectively) is needed
exp_cone_order	A parameter that is only used when a <a href="#">Constraint</a> 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.

### Methods (by generic)

- `mip_capable`: Can the solver handle mixed-integer programs?
- `import_solver`: Imports the solver.
- `name`: Returns the name of the solver.
- `accepts`: Can MOSEK solve the problem?
- `block_format`: Returns a large matrix "coeff" and a vector of constants "offset" such that every [Constraint](#) in "constraints" holds at  $z$  in  $\mathbb{R}^n$  iff "coeff" \*  $z \leq_K$  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`: Returns a new problem and data for inverting the new solution.
- `solve_via_data`: Solve a problem represented by data returned from `apply`.
- `invert`: 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.

### 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**

lh\_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)
```

---

`Multiply-class`*The Multiply class.*

---

**Description**

This class represents the elementwise product of two expressions.

**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

lh_exp	An <a href="#">Expression</a> or R numeric data.
rh_exp	An <a href="#">Expression</a> or R numeric data.
object	A <a href="#">Multiply</a> 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`: Multiplies the values elementwise.
- `dim_from_args`: The sum of the argument dimensions - 1.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_psd`: Is the expression a positive semidefinite matrix?
- `is_nsd`: Is the expression a negative semidefinite matrix?
- `graph_implementation`: The graph implementation of the expression.

---

name	<i>Variable, Parameter, or Expression Name</i>
------	--

---

**Description**

The string representation of a variable, parameter, or expression.

**Usage**

```
name(x)
```

**Arguments**

x                    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)
```

---

Neg	<i>An alias for -MinElemwise(x, 0)</i>
-----	--

---

**Description**

An alias for -MinElemwise(x, 0)

**Usage**

```
Neg(x)
```

**Arguments**

x                    An R numeric value or [Expression](#).

**Value**

An alias for -MinElemwise(x, 0)

---

neg	<i>Elementwise Negative</i>
-----	-----------------------------

---

**Description**

The elementwise absolute negative portion of an expression,  $-\min(x_i, 0)$ . This is equivalent to `-min_elemwise(x, 0)`.

**Usage**

```
neg(x)
```

**Arguments**

`x` 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
```

---

NonlinearConstraint-class

*The NonlinearConstraint class.*

---

**Description**

This class represents a nonlinear inequality constraint,  $f(x) \leq 0$  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 constraint.

**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**

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

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

```
## S4 method for signature 'NonPosConstraint'  
is_dgp(object)
```

```
## S4 method for signature 'NonPosConstraint'  
canonicalize(object)
```

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

**Arguments**

x, object      A [NonPosConstraint](#) object.

**Methods (by generic)**

- name: The string representation of the constraint.
- is\_dcp: Is the constraint DCP?
- is\_dgp: Is the constraint DGP?
- canonicalize: The graph implementation of the object.
- residual: The residual of the constraint.

---

Norm	<i>The Norm atom.</i>
------	-----------------------

---

**Description**

Wrapper around the different norm atoms.

**Usage**

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

**Arguments**

x	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	<i>Matrix Norm</i>
------------------------------------	--------------------

---

**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.

**Usage**

```
## S4 method for signature 'Expression, character'
norm(x, type)
```

**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
```

---

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.

**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$value
result$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])
```

---

 Norm1-class

*The Norm1 class.*


---

**Description**

This class represents the 1-norm of an expression.

**Usage**

```
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)
```



```

## 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 <a href="#">Expression</a> 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 $n \times 1$ column vector. The default is FALSE.
object	A <a href="#">Norm1</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.
value	A numeric value

### Methods (by generic)

- name: The name and arguments of the atom.
- to\_numeric: Returns the 1-norm of x along the given axis.
- allow\_complex: Does the atom handle complex numbers?
- sign\_from\_args: The atom is always positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.

- `is_incr`: Is the composition weakly increasing in argument `idx`?
- `is_decr`: Is the composition weakly decreasing in argument `idx`?
- `is_pwl`: Is the atom piecewise linear?
- `get_data`: Returns the axis.
- `.domain`: Returns constraints describing the domain of the node
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: 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

- |                       |  |
|-----------------------|--|
| <code>x</code>        | An <a href="#">Expression</a> object.  |
| <code>axis</code>     | (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.              |
| <code>keepdims</code> | (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`.

---

norm2	<i>Euclidean Norm</i>
-------	-----------------------

---

**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 <a href="#">Expression</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.

**Value**

An [Expression](#) representing the Euclidean norm of the input.

**Examples**

```
a <- Variable()
prob <- Problem(Minimize(norm2(a)), list(a <= -2))
result <- solve(prob)
result$value
result$getValue(a)

prob <- Problem(Maximize(-norm2(a)), list(a <= -2))
result <- solve(prob)
result$value
result$getValue(a)

x <- Variable(2)
z <- Variable(2)
prob <- Problem(Minimize(norm2(x - z) + 5), list(x >= c(2,3), z <= c(-1,-4)))
result <- solve(prob)
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)
result$value
result$getValue(x)
```

```
result$getValue(z)
```

---

NormInf-class            *The NormInf class.*

---

### Description

This class represents the infinity-norm.

### Usage

```
## 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)
```

```

## 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 <a href="#">NormInf</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.
value	A numeric value

### Methods (by generic)

- name: The name and arguments of the atom.
- to\_numeric: Returns the infinity norm of x.
- allow\_complex: Does the atom handle complex numbers?
- sign\_from\_args: The atom is always positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: Is the composition weakly increasing in argument idx?
- is\_decr: Is the composition weakly decreasing in argument idx?
- is\_pwl: Is the atom piecewise linear?
- get\_data: Returns the axis.
- .domain: Returns constraints describing the domain of the node
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable
- .column\_grad: Gives the (sub/super)gradient of the atom w.r.t. each column variable

---

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 <a href="#">Expression</a> or numeric matrix.
object	A <a href="#">NormNuc</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- to\_numeric: The nuclear norm (i.e., the sum of the singular values) of A.
- allow\_complex: Does the atom handle complex numbers?
- dim\_from\_args: The atom is a scalar.
- sign\_from\_args: The atom is positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_incr: The atom is not monotonic in any argument.
- is\_decr: The atom is not monotonic in any argument.
- .grad: 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 <a href="#">Expression</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 $n \times 1$ column vector. The default is FALSE.

**Value**

An [Expression](#) representing the infinity-norm of the input.

**Examples**

```
a <- Variable()
b <- Variable()
c <- Variable()

prob <- Problem(Minimize(norm_inf(a)), list(a >= 2))
result <- solve(prob)
result$value
result$getValue(a)

prob <- Problem(Minimize(3*norm_inf(a + 2*b) + c), list(a >= 2, b <= -1, c == 3))
result <- solve(prob)
result$value
result$getValue(a + 2*b)
result$getValue(c)

prob <- Problem(Maximize(-norm_inf(a)), list(a <= -2))
result <- solve(prob)
result$value
result$getValue(a)

x <- Variable(2)
z <- Variable(2)
prob <- Problem(Minimize(norm_inf(x - z) + 5), list(x >= c(2,3), z <= c(-1,-4)))
result <- solve(prob)
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**

A                    An [Expression](#) or matrix.

**Value**

An [Expression](#) representing the nuclear norm of the input.



**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
```

---

Objective-arith

*Arithmetic Operations on Objectives*

---

**Description**

Add, subtract, multiply, or divide optimization objectives.

**Usage**

```
## 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'
e1 + e2

## S4 method for signature 'Minimize,Maximize'
e1 + e2

## S4 method for signature 'Objective,Minimize'
e1 - e2

## S4 method for signature 'Objective,Maximize'
e1 - e2

## S4 method for signature 'Minimize,Objective'
e1 - e2

## S4 method for signature 'Maximize,Objective'
e1 - e2

## S4 method for signature 'Objective,numeric'
e1 - e2

## S4 method for signature 'numeric,Objective'
```

```

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.

### Usage

```

Objective(expr)

## S4 method for signature 'Objective'

```

```

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: The value of the objective expression.
- is\_quadratic: Is the objective a quadratic function?
- is\_qpwa: 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  $\{x : 0 < x < 1\}$

### Usage

```

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'

```

```

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'
.grad(object, values)

```

### Arguments

x	An <a href="#">Expression</a> or numeric matrix.
object	A <a href="#">OneMinusPos</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- name: The name and arguments of the atom.
- to\_numeric: Returns one minus the value.
- dim\_from\_args: The dimensions of the atom.
- sign\_from\_args: Returns the sign (is positive, is negative) of the atom.
- is\_atom\_convex: Is the atom convex?
- is\_atom\_concave: Is the atom concave?
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: Is the atom weakly increasing in the argument idx?
- is\_decr: Is the atom weakly decreasing in the argument idx?
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable

### Slots

x An [Expression](#) or numeric matrix.

---

`one_minus_pos`*Difference on Restricted Domain*

---

**Description**

The difference  $1 - x$  with domain  $\{x : 0 < x < 1\}$ .

**Usage**

```
one_minus_pos(x)
```

**Arguments**

`x` 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)
```

---

`OSQP-class`*An interface for the OSQP solver.*

---

**Description**

An interface for the OSQP solver.

**Usage**

```

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**

<code>solver</code> , <code>object</code> , <code>x</code>	A <a href="#">OSQP</a> object.
<code>status</code>	A status code returned by the solver.
<code>solution</code>	The raw solution returned by the solver.
<code>inverse_data</code>	A <a href="#">InverseData</a> object containing data necessary for the inversion.
<code>data</code>	Data generated via an <code>apply</code> call.
<code>warm_start</code>	A boolean of whether to warm start the solver.
<code>verbose</code>	A boolean of whether to enable solver verbosity.
<code>feastol</code>	The feasible tolerance.
<code>reltol</code>	The relative tolerance.
<code>abstol</code>	The absolute tolerance.
<code>num_iter</code>	The maximum number of iterations.
<code>solver_opts</code>	A list of Solver specific options
<code>solver_cache</code>	Cache for the solver.

**Methods (by generic)**

- `status_map`: Converts status returned by the OSQP solver to its respective CVXPY status.
- `name`: Returns the name of the solver.
- `import_solver`: Imports the solver.
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: 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.

**Usage**

```

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

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

## S4 method for signature 'Parameter'
parameters(object)

## S4 method for signature 'Parameter'
canonicalize(object)

```

**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 <code>value&lt;-</code> later.
...	Additional attribute arguments. See <a href="#">Leaf</a> for details.
object, x	A <a href="#">Parameter</a> object.

**Methods (by generic)**

- `get_data`: Returns `list(dim,name,value,attributes)`.
- `name`: The name of the parameter.
- `value`: The value of the parameter.
- `value<-`: Set the value of the parameter.
- `grad`: An empty list since the gradient of a parameter is zero.
- `parameters`: Returns itself as a parameter.
- `canonicalize`: 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 <code>value&lt;-</code> later.

**Examples**

```
x <- Parameter(3, name = "x0", nonpos = TRUE) ## 3-vec negative
is_nonneg(x)
is_nonpos(x)
size(x)
```



---

perform	<i>Perform Reduction</i>
---------	--------------------------

---

**Description**

Performs the reduction on a problem and returns an equivalent problem.

**Usage**

```
perform(object, problem)
```

**Arguments**

object	A <a href="#">Reduction</a> object.
problem	A <a href="#">Problem</a> 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	<i>The PfEigenvalue class.</i>
--------------------	--------------------------------

---

**Description**

This class represents the Perron-Frobenius eigenvalue of a positive matrix.

**Usage**

```
PfEigenvalue(X)

## 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)

## 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'
.grad(object, values)

```

### Arguments

X	An <a href="#">Expression</a> or numeric matrix.
x, object	A <a href="#">PfEigenvalue</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- name: The name and arguments of the atom.
- to\_numeric: Returns the Perron-Frobenius eigenvalue of X.
- dim\_from\_args: The dimensions of the atom.
- sign\_from\_args: Returns the sign (is positive, is negative) of the atom.
- is\_atom\_convex: Is the atom convex?
- is\_atom\_concave: Is the atom concave?
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: Is the atom weakly increasing in the argument idx?
- is\_decr: Is the atom weakly decreasing in the argument idx?
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable

**Slots**

$X$  An [Expression](#) or numeric matrix.

---

pf_eigenvalue	<i>Perron-Frobenius Eigenvalue</i>
---------------	------------------------------------

---

**Description**

The Perron-Frobenius eigenvalue of a positive matrix.

**Usage**

```
pf_eigenvalue(X)
```

**Arguments**

$X$  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**

```
n <- 3
X <- Variable(n, n, pos=TRUE)
objective_fn <- pf_eigenvalue(X)
constraints <- list( X[1,1]== 1.0,
                    X[1,3] == 1.9,
                    X[2,2] == .8,
                    X[3,1] == 3.2,
                    X[3,2] == 5.9,
                    X[1, 2] * X[2, 1] * X[2,3] * X[3,3] == 1)
problem <- Problem(Minimize(objective_fn), constraints)
result <- solve(problem, gp=TRUE)
result$value
result$getValue(X)
```

---

Pnorm-class

*The Pnorm class.*

---

### Description

This class represents the vector p-norm.

### Usage

```
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)
```

```

## 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 <a href="#">Expression</a> 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 approximation for $p$ . The default is 1024.
object	A <a href="#">Pnorm</a> 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  $p \geq 1$ , 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  $p \geq 1$  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.

**Methods (by generic)**

- `allow_complex`: Does the atom handle complex numbers?
- `to_numeric`: The  $p$ -norm of  $x$ .
- `validate_args`: Check that the arguments are valid.
- `sign_from_args`: The atom is positive.
- `is_atom_convex`: The atom is convex if  $p \geq 1$ .
- `is_atom_concave`: The atom is concave if  $p < 1$ .
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_incr`: The atom is weakly increasing if  $p < 1$  or  $p > 1$  and  $x$  is positive.
- `is_decr`: The atom is weakly decreasing if  $p > 1$  and  $x$  is negative.
- `is_pwl`: The atom is not piecewise linear unless  $p = 1$  or  $p = \infty$ .
- `get_data`: Returns `list(p, axis)`.
- `name`: The name and arguments of the atom.
- `.domain`: Returns constraints describing the domain of the node
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.column_grad`: 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  $n \times 1$  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)`

**Arguments**

x                    An R numeric value or [Expression](#).

**Value**

An alias for `MaxElemwise(x, 0)`

---

<code>pos</code>	<i>Elementwise Positive</i>
------------------	-----------------------------

---

**Description**

The elementwise positive portion of an expression,  $\max(x_i, 0)$ . This is equivalent to `max_elemwise(x, 0)`.

**Usage**

`pos(x)`

**Arguments**

x                    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
```

---

<code>Power-class</code>	<i>The Power class.</i>
--------------------------	-------------------------

---

**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)`.

**Usage**

```
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())
```



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

### Arguments

x	The <a href="#">Expression</a> 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 <a href="#">Power</a> 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  $p = 2, 4, 8, \dots$ ,  $f(x) = |x|^p$ , 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  $0 < p < 1$  and  $f(x) =$

- $x^p$  for  $x \geq 0$
- $-\infty x < 0$

, this function is concave, increasing, and positive.

For  $p > 1$ ,  $p \neq 2, 4, 8, \dots$  and  $f(x) =$

- $x^p$  for  $x \geq 0$
- $+\infty x < 0$

, this function is convex, increasing, and positive.

**Methods (by generic)**

- `to_numeric`: Throw an error if the power is negative and cannot be handled.
- `sign_from_args`: The sign of the atom.
- `is_atom_convex`: Is  $p \leq 0$  or  $p \geq 1$ ?
- `is_atom_concave`: Is  $p \geq 0$  or  $p \leq 1$ ?
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `is_constant`: A logical value indicating whether the atom is constant.
- `is_incr`: A logical value indicating whether the atom is weakly increasing.
- `is_decr`: A logical value indicating whether the atom is weakly decreasing.
- `is_quadratic`: A logical value indicating whether the atom is quadratic.
- `is_qpwa`: A logical value indicating whether the atom is quadratic of piecewise affine.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable
- `.domain`: Returns constraints describing the domain of the node
- `get_data`: A list containing the output of `pow_low`, `pow_mid`, or `pow_high` depending on the input power.
- `copy`: Returns a shallow copy of the power atom
- `name`: 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.

**Usage**

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

## S4 method for signature 'Problem,missing'
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 '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,numeric'
e1 / e2
```

### Arguments

e1            The left-hand [Problem](#) object.  
e2            The right-hand [Problem](#) object.

### Value

A [Problem](#) object.

---

Problem-class	<i>The Problem class.</i>
---------------	---------------------------

---

### Description

This class represents a convex optimization problem.

### Usage

```
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

## S4 method for signature 'Problem'
value(object)

## S4 replacement method for signature 'Problem'
value(object) <- value

## 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'
```

```

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)

```

### Arguments

objective	A <a href="#">Minimize</a> or <a href="#">Maximize</a> object representing the optimization objective.
constraints	(Optional) A list of <a href="#">Constraint</a> objects representing constraints on the optimization variables.
object	A <a href="#">Problem</a> class.
value	A <a href="#">Minimize</a> or <a href="#">Maximize</a> object (objective), list of <a href="#">Constraint</a> objects (constraints), or numeric scalar (value).
solver	A string indicating the solver that the problem data is for. Call <code>installed_solvers()</code> to see all available.
gp	Is the problem a geometric problem?
solution	A <a href="#">Solution</a> object.
chain	The corresponding solving <a href="#">Chain</a> .
inverse_data	A <a href="#">InverseData</a> object or list containing data necessary for the inversion.

### Methods (by generic)

- objective: The objective of the problem.
- objective<-: Set the value of the problem objective.
- constraints: A list of the constraints of the problem.
- constraints<-: Set the value of the problem constraints.
- value: The value from the last time the problem was solved (or NA if not solved).
- value<-: Set the value of the optimal objective.
- status: The status from the last time the problem was solved.
- is\_dcp: A logical value indicating whether the problem satisfies DCP rules.
- is\_dgp: A logical value indicating whether the problem satisfies DGP rules.
- is\_qp: A logical value indicating whether the problem is a quadratic program.

- `canonicalize`: The graph implementation of the problem.
- `is_mixed_integer`: logical value indicating whether the problem is a mixed integer program.
- `variables`: List of `Variable` objects in the problem.
- `parameters`: List of `Parameter` objects in the problem.
- `constants`: List of `Constant` objects in the problem.
- `atoms`: List of `Atom` objects in the problem.
- `size_metrics`: Information about the size of the problem.
- `solver_stats`: Additional information returned by the solver.
- `solver_stats<-`: Set the additional information returned by the solver in the problem.
- `get_problem_data`: Get the problem data passed to the specified solver.
- `get_problem_data`: Get the problem data passed to the specified solver.
- `unpack_results`: 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)
```

---

problem-parts	<i>Parts of a Problem</i>
---------------	---------------------------

---

**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)
```

**Arguments**

object	A <a href="#">Problem</a> object.
value	The value to assign to the slot.

**Value**

For getter functions, the requested slot of the object. `x <- Variable()` `prob <- Problem(Minimize(x^2), list(x >= 5))` `objective(prob)` `constraints(prob)` `size_metrics(prob)`  
`objective(prob) <- Maximize(sqrt(x))` `constraints(prob) <- list(x <= 10)` `objective(prob)` `constraints(prob)`

---

ProdEntries-class	<i>The ProdEntries class.</i>
-------------------	-------------------------------

---

**Description**

The product of the entries in an expression.

**Usage**

```
ProdEntries(..., axis = NA_real_, keepdims = FALSE)

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

## S4 method for signature 'ProdEntries'
```

```

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

...	A <a href="#">Expression</a> 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 $n \times 1$ column vector. The default is FALSE.
object	A <a href="#">ProdEntries</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.
value	A numeric value.

### Methods (by generic)

- to\_numeric: The product of all the entries.
- sign\_from\_args: Returns the sign (is positive, is negative) of the atom.
- is\_atom\_convex: Is the atom convex?
- is\_atom\_concave: Is the atom concave?
- is\_atom\_log\_log\_convex: Is the atom log-log convex?



- `is_atom_log_log_concave`: is the atom log-log concave?
- `is_incr`: Is the atom weakly increasing in the argument `idx`?
- `is_decr`: Is the atom weakly decreasing in the argument `idx`?
- `.column_grad`: Gives the (sub/super)gradient of the atom w.r.t. each column variable
- `.grad`: 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	<i>Product of Entries</i>
--------------	---------------------------

---

### 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

<code>...</code>	Numeric scalar, vector, matrix, or <a href="#">Expression</a> objects.
<code>axis</code>	(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.
<code>keepdims</code>	(Optional) Should dimensions be maintained when applying the atom along an axis? If FALSE, result will be collapsed into an $n \times 1$ column vector. The default is FALSE.
<code>na.rm</code>	(Unimplemented) A logical value indicating whether missing values should be removed.

### Details

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.

## 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
```

---

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.

---

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 <a href="#">Expression</a> or numeric constant.
promoted_dim	The desired dimensions.
object	A <a href="#">Promote</a> 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.

**Methods (by generic)**

- `to_numeric`: Promotes the value to the new dimensions.
- `is_symmetric`: Is the expression symmetric?
- `dim_from_args`: Returns the (row, col) dimensions of the expression.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `get_data`: Returns information needed to reconstruct the expression besides the args.
- `graph_implementation`: 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`: Is the atom positive semidefinite?

---

psd\_coeff\_offset      *Given a problem returns a PSD constrain*

---

**Description**

Given a problem returns a PSD constrain

**Usage**

```
psd_coeff_offset(problem, c)
```

**Arguments**

problem	A <a href="#">Problem</a> object.
c	A vector of coefficients.

**Value**

Returns an array G and vector h such that the given constraint is equivalent to  $G*z \leq_{\text{PSD}} h$ .

---

psolve      *Solve a DCP Problem*

---

**Description**

Solve a DCP compliant optimization problem.

**Usage**

```
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'
```

```

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 <a href="#">Problem</a> 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.

**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]])
  
```

---

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

x	An <a href="#">Expression</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 $n \times 1$ column vector. The default is FALSE.
max_denom	(Optional) The maximum denominator considered in forming a rational approximation for $p$ . The default is 1024.

**Details**

For  $p \geq 1$ , 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  $p \geq 1$  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)))
result <- solve(prob)
result$value
result$getValue(x)

prob <- Problem(Minimize(p_norm(x,Inf)))
result <- solve(prob)
result$value
result$getValue(x)

## Not run:
a <- c(1.0, 2, 3)
prob <- Problem(Minimize(p_norm(x,1.6)), list(t(x) %*% a >= 1))
result <- solve(prob)
result$value
result$getValue(x)

prob <- Problem(Minimize(sum(abs(x - a))), list(p_norm(x,-1) >= 0))
result <- solve(prob)
result$value
result$getValue(x)

## End(Not run)
```



---

Qp2SymbolicQp-class     *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

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 <a href="#">QpSolver</a> object.
problem	A <a href="#">Problem</a> object.

### Methods (by generic)

- accepts: Is this a QP problem?
- perform: Constructs a QP problem data stored in a list

---

QuadForm-class      *The QuadForm class.*

---

### Description

This class represents the quadratic form  $x^T P x$

### Usage

```

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)

## 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 <a href="#">Expression</a> or numeric vector.
P	An <a href="#">Expression</a> , numeric matrix, or vector.
object	A <a href="#">QuadForm</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- name: The name and arguments of the atom.
- allow\_complex: Does the atom handle complex numbers?
- to\_numeric: Returns the quadratic form.
- validate\_args: Checks the dimensions of the arguments.
- sign\_from\_args: Returns the sign (is positive, is negative) of the atom.
- dim\_from\_args: The dimensions of the atom.
- is\_atom\_convex: Is the atom convex?
- is\_atom\_concave: Is the atom concave?
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: Is the atom weakly increasing in the argument idx?
- is\_decr: Is the atom weakly decreasing in the argument idx?
- is\_quadratic: Is the atom quadratic?
- is\_pwl: Is the atom piecewise linear?
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable

### Slots

x	An <a href="#">Expression</a> or numeric vector.
P	An <a href="#">Expression</a> , numeric matrix, or vector.

---

QuadOverLin-class      *The QuadOverLin class.*

---

### Description

This class represents the sum of squared entries in X divided by a scalar y,  $\sum_{i,j} X_{i,j}^2 / y$ .

### Usage

```

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)

```

```

## S4 method for signature 'QuadOverLin'
is_qpwa(object)

## S4 method for signature 'QuadOverLin'
.domain(object)

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

```

### Arguments

x	An <a href="#">Expression</a> or numeric matrix.
y	A scalar <a href="#">Expression</a> or numeric constant.
object	A <a href="#">QuadOverLin</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- allow\_complex: Does the atom handle complex numbers?
- to\_numeric: The sum of the entries of x squared over y.
- validate\_args: Check the dimensions of the arguments.
- dim\_from\_args: The atom is a scalar.
- sign\_from\_args: The atom is positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is not concave.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: A logical value indicating whether the atom is weakly increasing in argument idx.
- is\_decr: A logical value indicating whether the atom is weakly decreasing in argument idx.
- is\_quadratic: Quadratic if x is affine and y is constant.
- is\_qpwa: Quadratic of piecewise affine if x is piecewise linear and y is constant.
- .domain: Returns constraints describing the domain of the node
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable

### Slots

x	An <a href="#">Expression</a> or numeric matrix.
y	A scalar <a href="#">Expression</a> or numeric constant.

---

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$value
result$getValue(x)

A <- Variable(2,2)
c <- c(1,2)
prob <- Problem(Minimize(quad_form(c,A)), list(A >= 1))
result <- solve(prob)
result$value
result$getValue(A)
```

---

quad\_over\_lin

*Quadratic over Linear*


---

**Description**

$$\sum_{i,j} X_{i,j}^2 / y.$$
**Usage**

```
quad_over_lin(x, y)
```

**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)
```

---

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.

**Usage**

```
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
```

**Arguments**

keys	A list of keys.
values	A list of values corresponding to the keys.
x, set	A <a href="#">Rdict</a> object.
name	Either "keys" for a list of keys, "values" for a list of values, or "items" for a list of lists where each nested list is a (key, value) pair.
e1	The element to search the dictionary of values for.
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 <a href="#">Rdictdefault</a> object.
i	A key into the dictionary.
j, drop, ...	Unused arguments.



**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	<i>The Real class.</i>
------------	------------------------

---

**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.

**Methods (by generic)**

- `to_numeric`: The imaginary part of the given value.
- `dim_from_args`: The dimensions of the atom.
- `is_imag`: Is the atom imaginary?
- `is_complex`: Is the atom complex valued?
- `is_symmetric`: Is the atom symmetric?

**Slots**

`expr` An [Expression](#) representing a vector or matrix.

---

<code>reduce</code>	<i>Reduce a Problem</i>
---------------------	-------------------------

---

**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.

---

<code>Reduction-class</code>	<i>The Reduction class.</i>
------------------------------	-----------------------------

---

**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.

**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 <a href="#">Reduction</a> object.
problem	A <a href="#">Problem</a> object.
solution	A <a href="#">Solution</a> 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`: States whether the reduction accepts a problem.
- `reduce`: Reduces the owned problem to an equivalent problem.
- `retrieve`: Retrieves a solution to the owned problem.
- `perform`: Performs the reduction on a problem and returns an equivalent problem.
- `invert`: Returns a solution to the original problem given the inverse data.

---

ReductionSolver-class *The ReductionSolver class.*

---

**Description**

The ReductionSolver class.

**Usage**

```
## 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
)

## 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 <a href="#">ReductionSolver</a> 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 <a href="#">Problem</a> object.

### Methods (by generic)

- mip\_capable: Can the solver handle mixed-integer programs?
- name: Returns the name of the solver
- import\_solver: Imports the solver
- is\_installed: Is the solver installed?
- solve\_via\_data: Solve a problem represented by data returned from apply.
- reduction\_solve: Solve a problem represented by data returned from apply.
- solve\_via\_data: Solve a problem represented by data returned from apply.

---

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	<i>The Reshape class.</i>
---------------	---------------------------

---

**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.

**Usage**

```
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)

## 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 <a href="#">Expression</a> or numeric matrix.
new_dim	The new dimensions.

object	A <a href="#">Reshape</a> 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 the value into the specified dimensions.
- `validate_args`: Check the new shape has the same number of entries as the old.
- `dim_from_args`: The `c(rows, cols)` dimensions of the new expression.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `get_data`: Returns a list containing the new shape.
- `graph_implementation`: The graph implementation of the atom.

### Slots

`expr` An [Expression](#) or numeric matrix.  
`new_dim` The new dimensions.

---

reshape_expr	<i>Reshape an Expression</i>
--------------	------------------------------

---

### Description

This function vectorizes an expression, then unvectorizes it into a new shape. Entries are stored in column-major order.

### 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)
expr <- reshape_expr(x,c(2,2))
obj <- Minimize(sum(mat %**% expr))
prob <- Problem(obj, list(x == vec))
result <- solve(prob)
result$value

A <- Variable(2,2)
c <- 1:4
expr <- reshape_expr(A,c(4,1))
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)
result$getValue(reshape_expr(expr,c(2,2)))

C <- Variable(3,2)
expr <- reshape_expr(C,c(2,3))
mat <- rbind(c(1,-1), c(2,-2))
C_mat <- rbind(c(1,4), c(2,5), c(3,6))
obj <- Minimize(sum(mat %**% expr))
prob <- Problem(obj, list(C == C_mat))
result <- solve(prob)
result$value
result$getValue(expr)

a <- Variable()
c <- cbind(c(1,-1), c(2,-2))
expr <- reshape_expr(c * a,c(1,4))
obj <- Minimize(expr %**% (1:4))
prob <- Problem(obj, list(a == 2))
result <- solve(prob)
result$value
result$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)

```



**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.

---

<code>retrieve</code>	<i>Retrieve Solution</i>
-----------------------	--------------------------

---

**Description**

Retrieves a solution to the owned problem.

**Usage**

`retrieve(object, solution)`

**Arguments**

`object`            A [Reduction](#) object.

`solution`        A [Solution](#) object.

**Value**

A [Solution](#) to the problem emitted by `reduce`.

---

scaled_lower_tri	<i>Utility methods for special handling of semidefinite constraints.</i>
------------------	--

---

**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

---

scalene	<i>Scalene Function</i>
---------	-------------------------

---

**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  $\alpha \text{pos}(x) + \beta \text{neg}(x)$ .

**Usage**

```
scalene(x, alpha, beta)
```

**Arguments**

x	An <a href="#">Expression</a> , vector, or matrix.
alpha	The weight on the positive portion of x.
beta	The weight on the 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)
```

SCS-class

*An interface for the SCS solver***Description**

An interface for the SCS solver

**Usage**

```
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 <a href="#">SCS</a> object.
status	A status code returned by the solver.
problem	A <a href="#">Problem</a> object.
constr	A <a href="#">Constraint</a> 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`: Can the solver handle mixed-integer programs?
- `status_map`: Converts status returned by SCS solver to its respective CVXPY status.
- `name`: Returns the name of the solver
- `import_solver`: Imports the solver
- `reduction_format_constr`: Return a linear operator to multiply by PSD constraint coefficients.
- `perform`: Returns a new problem and data for inverting the new solution
- `invert`: Returns the solution to the original problem given the `inverse_data`.
- `solve_via_data`: 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`

*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	<i>Set ID Counter</i>
--------------	-----------------------

---

**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)
```

---

SigmaMax-class	<i>The SigmaMax class.</i>
----------------	----------------------------

---

**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 <a href="#">Expression</a> or matrix.
object	A <a href="#">SigmaMax</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

### Methods (by generic)

- to\_numeric: The largest singular value of A.
- allow\_complex: Does the atom handle complex numbers?
- dim\_from\_args: The atom is a scalar.
- sign\_from\_args: The atom is positive.
- is\_atom\_convex: The atom is convex.
- is\_atom\_concave: The atom is concave.
- is\_incr: The atom is not monotonic in any argument.
- is\_decr: The atom is not monotonic in any argument.
- .grad: 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**

A                    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)
```

---

`sign,Expression-method`*Sign of Expression*

---

**Description**

The sign of an expression.

**Usage**

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

**Arguments**

x                    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.

**Examples**

```
pos <- Constant(1)
neg <- Constant(-1)
zero <- Constant(0)
unknown <- Variable()
```

```
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	<i>Atom Sign</i>
----------------	------------------

---

**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.

---

size	<i>Size of Expression</i>
------	---------------------------

---

**Description**

The size of an expression.

**Usage**

```
size(object)

## S4 method for signature 'ListOExpr'
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)
```

---

size-methods

*Size Properties*

---

**Description**

Determine if an expression is a scalar, vector, or matrix.

**Usage**

```
is_scalar(object)

is_vector(object)

is_matrix(object)
```

**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)
```

---

SizeMetrics-class      *The SizeMetrics class.*

---

### Description

This class contains various metrics regarding the problem size.

### Usage

```
SizeMetrics(problem)
```

### Arguments

problem      A [Problem](#) object.

### Slots

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.

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.  $\|x\|_2 \leq t$ .

**Usage**

```

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)

```

**Arguments**

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.
id	(Optional) A numeric value representing the constraint ID.
x, object	A <a href="#">SOC</a> 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.

**Methods (by generic)**

- `residual`: The residual of the second-order constraint.
- `get_data`: Information needed to reconstruct the object aside from the args.
- `format_constr`: Format SOC constraints as inequalities for the solver.
- `num_cones`: The number of elementwise cones.
- `size`: The number of entries in the combined cones.
- `cone_sizes`: The dimensions of the second-order cones.
- `is_dcp`: An SOC constraint is DCP if each of its arguments is affine.
- `is_dgp`: Is the constraint DGP?
- `canonicalize`: 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)`.

**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.
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.
id	(Optional) A numeric value representing the constraint ID.
x, object	A <a href="#">SOCAxis</a> 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.

**Methods (by generic)**

- `format_constr`: Format SOC constraints as inequalities for the solver.
- `num_cones`: The number of elementwise cones.
- `cone_sizes`: The dimensions of a single cone.
- `size`: 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	<i>The Solution class.</i>
----------------	----------------------------

---

**Description**

This class represents a solution to an optimization problem.

**Usage**

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

**Arguments**

x	A <a href="#">Solution</a> 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.

### 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.



**Usage**

```
## 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
)
```

**Arguments**

object	A <a href="#">SolvingChain</a> object.
chain	A <a href="#">Chain</a> 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`: Create and return a new `SolvingChain` by concatenating `chain` with this instance.
- `reduction_solve`: 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`: 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`

---

 square,Expression-method

*Square*


---

**Description**

The elementwise square.

**Usage**

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

**Arguments**

`x` 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 <- solve(prob) result$value`

---

SumEntries-class      *The SumEntries class.*

---

**Description**

This class represents the sum of all entries in a vector or matrix.

**Usage**

```
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_)
```

**Arguments**

<code>expr</code>	An <a href="#">Expression</a> representing a vector or matrix.
<code>axis</code>	(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.
<code>keepdims</code>	(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.
<code>object</code>	A <a href="#">SumEntries</a> object.
<code>values</code>	A list of arguments to the atom.
<code>arg_objs</code>	A list of linear expressions for each argument.
<code>dim</code>	A vector representing the dimensions of the resulting expression.
<code>data</code>	A list of additional data required by the atom.

**Methods (by generic)**

- `to_numeric`: Sum the entries along the specified axis.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `graph_implementation`: 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  $n \times 1$  column vector. The default is FALSE.

---

SumLargest-class      *The SumLargest class.*

---

**Description**

The sum of the largest k values of a matrix.

**Usage**

```
SumLargest(x, k)

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

## S4 method for signature 'SumLargest'
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 <a href="#">Expression</a> or numeric matrix.
k	The number of largest values to sum over.
object	A <a href="#">SumLargest</a> object.
values	A list of numeric values for the arguments
idx	An index into the atom.

**Methods (by generic)**

- `to_numeric`: The sum of the k largest entries of the vector or matrix.
- `validate_args`: Check that k is a positive integer.
- `dim_from_args`: The atom is a scalar.
- `sign_from_args`: The sign of the atom.
- `is_atom_convex`: The atom is convex.
- `is_atom_concave`: The atom is not concave.
- `is_incr`: The atom is weakly increasing in every argument.
- `is_decr`: The atom is not weakly decreasing in any argument.
- `get_data`: A list containing k.
- `.grad`: Gives the (sub/super)gradient of the atom w.r.t. each variable

**Slots**

x	An <a href="#">Expression</a> 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 <a href="#">Expression</a> or numeric matrix.
k	The number of smallest values to sum over.

**Value**

Sum of the smallest k values

---

SumSquares	<i>The SumSquares atom.</i>
------------	-----------------------------

---

**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.

---

sum_entries	<i>Sum of Entries</i>
-------------	-----------------------

---

**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  $n \times 1$  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$value
result$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)
```

---

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)

```

---

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)
```

---

sum\_squares

*Sum of Squares*

---

### Description

The sum of the squared entries in a vector or matrix.

### Usage

```
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]])
```

---

SymbolicQuadForm-class

*The SymbolicQuadForm class.*

---

### Description

The SymbolicQuadForm class.

### Usage

```
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'
.grad(object, values)
```

### Arguments

x	An <a href="#">Expression</a> or numeric vector.
P	An <a href="#">Expression</a> , numeric matrix, or vector.
expr	The original <a href="#">Expression</a> .
object	A <a href="#">SymbolicQuadForm</a> object.
idx	An index into the atom.
values	A list of numeric values for the arguments

**Methods (by generic)**

- `dim_from_args`: The dimensions of the atom.
- `sign_from_args`: The sign (is positive, is negative) of the atom.
- `get_data`: The original expression.
- `is_atom_convex`: Is the original expression convex?
- `is_atom_concave`: Is the original expression concave?
- `is_incr`: Is the original expression weakly increasing in argument `idx`?
- `is_decr`: Is the original expression weakly decreasing in argument `idx`?
- `is_quadratic`: The atom is quadratic.
- `.grad`: 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	<i>Matrix Transpose</i>
--------------	-------------------------

---

**Description**

The transpose of a matrix.

**Usage**

```
## S3 method for class 'Expression'
t(x)

## S4 method for signature 'Expression'
t(x)
```

**Arguments**

x                    An [Expression](#) representing a matrix.

**Value**

An [Expression](#) representing the transposed matrix.

**Examples**

```
x <- Variable(3, 4)
t(x)
```

---

TotalVariation	<i>The TotalVariation atom.</i>
----------------	---------------------------------

---

**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 <a href="#">Expression</a> representing the value to take the total variation of.
...	Additional matrices extending the third dimension of value.

**Value**

An expression representing the total variation.

---

to_numeric	<i>Numeric Value of Atom</i>
------------	------------------------------

---

**Description**

Returns the numeric value of the atom evaluated on the specified arguments.

**Usage**

```
to_numeric(object, values)
```

**Arguments**

object	An <a href="#">Atom</a> object.
values	A list of arguments to the atom.

**Value**

A numeric scalar, vector, or matrix.

---

Trace-class	<i>The Trace class.</i>
-------------	-------------------------

---

### Description

This class represents the sum of the diagonal entries in a matrix.

### Usage

```
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_)
```

### Arguments

expr	An <a href="#">Expression</a> representing a matrix.
object	A <a href="#">Trace</a> 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`: Sum the diagonal entries.
- `validate_args`: Check the argument is a square matrix.
- `dim_from_args`: The atom is a scalar.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `graph_implementation`: 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.

**Usage**

```
## 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)

## 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 <a href="#">Transpose</a> 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`: The transpose of the given value.
- `is_symmetric`: Is the expression symmetric?
- `is_hermitian`: Is the expression hermitian?
- `dim_from_args`: The dimensions of the atom.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `get_data`: Returns the axes for transposition.
- `graph_implementation`: The graph implementation of the atom.

---

<code>tri_to_full</code>	<i>Expands lower triangular to full matrix.</i>
--------------------------	---

---

**Description**

Expands lower triangular to full matrix.

**Usage**

```
tri_to_full(lower_tri, n)
```

**Arguments**

<code>lower_tri</code>	A matrix representing the lower triangular part of the matrix, stacked in column-major order
<code>n</code>	The number of rows (columns) in the full square matrix.

**Value**

A matrix that is the scaled expansion of the lower triangular matrix.

---

<code>tv</code>	<i>Total Variation</i>
-----------------	------------------------

---

**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 dimension of value.

**Value**

An [Expression](#) representing the total variation of the input.

**Examples**

```
rows <- 10
cols <- 10
Uorig <- matrix(sample(0:255, size = rows * cols, replace = TRUE), nrow = rows, ncol = cols)

# Known is 1 if the pixel is known, 0 if the pixel was corrupted
Known <- matrix(0, nrow = rows, ncol = cols)
for(i in 1:rows) {
  for(j in 1:cols) {
    if(stats::runif(1) > 0.7)
      Known[i,j] <- 1
  }
}
Ucorr <- Known %**% Uorig

# Recover the original image using total variation in-painting
U <- Variable(rows, cols)
obj <- Minimize(tv(U))
constraints <- list(Known * U == Known * Ucorr)
prob <- Problem(obj, constraints)
result <- solve(prob, solver = "SCS")
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 <a href="#">UnaryOperator</a> object.
values	A list of arguments to the atom.

**Methods (by generic)**

- name: Returns the expression in string form.
- to\_numeric: Applies the unary operator to the value.

**Slots**

expr	The <a href="#">Expression</a> that is being operated upon.
op_name	A character string indicating the unary operation.

---

unpack_results	<i>Parse output from a solver and updates problem state</i>
----------------	---

---

**Description**

Updates problem status, problem value, and primal and dual variable values

**Usage**

```
unpack_results(object, solution, chain, inverse_data)
```

**Arguments**

object	A <a href="#">Problem</a> object.
solution	A <a href="#">Solution</a> object.
chain	The corresponding solving <a href="#">Chain</a> .
inverse_data	A <a href="#">InverseData</a> object or list containing data necessary for the inversion.

**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 <a href="#">Variable</a> object and retrieves its primal value.
getDualValue	A function that takes a <a href="#">Constraint</a> object and retrieves its dual value(s).

**Examples**

```

## Not run:
x <- Variable(2)
obj <- Minimize(x[1] + cvxr_norm(x, 1))
constraints <- list(x >= 2)
prob1 <- Problem(obj, constraints)
# Solve with ECOS.
ecos_data <- get_problem_data(prob1, "ECOS")
# Call ECOS solver interface directly
ecos_output <- ECOSolver::ECOS_solve(
  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)
# Without DCP validation (so be sure of your math), above is equivalent to:
# res1 <- solve(prob1, solver = "ECOS")
X <- Variable(2,2, PSD = TRUE)
Fmat <- rbind(c(1,0), c(0,-1))
obj <- Minimize(sum_squares(X - Fmat))
prob2 <- Problem(obj)
scs_data <- get_problem_data(prob2, "SCS")
scs_output <- scs::scs(
  A = scs_data[["A"]],
  b = scs_data[["b"]],
  obj = scs_data[["c"]],
  cone = scs_data[["dims"]]
)
res2 <- unpack_results(prob2, "SCS", scs_output)
# Without DCP validation (so be sure of your math), above is equivalent to:
# res2 <- solve(prob2, solver = "SCS")

## End(Not run)

```

---

UpperTri-class

*The UpperTri class.*


---

**Description**

The vectorized strictly upper triangular 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 <a href="#">Expression</a> or numeric matrix.
object	An <a href="#">UpperTri</a> 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`: Vectorize the upper triangular entries.
- `validate_args`: Check the argument is a square matrix.
- `dim_from_args`: The dimensions of the atom.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `graph_implementation`: The graph implementation of the atom.

### Slots

expr An [Expression](#) or numeric matrix.

---

upper_tri	<i>Upper Triangle of a Matrix</i>
-----------	-----------------------------------

---

**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))
```

---

validate_args	<i>Validate Arguments</i>
---------------	---------------------------

---

**Description**

Validate an atom's arguments, returning an error if any are invalid.

**Usage**

```
validate_args(object)
```

**Arguments**

object            An [Atom](#) object.

---

validate_val	<i>Validate Value</i>
--------------	-----------------------

---

**Description**

Check that the value satisfies a [Leaf](#)'s symbolic attributes.

**Usage**

```
validate_val(object, val)
```

**Arguments**

object	A <a href="#">Leaf</a> object.
val	The assigned value.

**Value**

The value converted to proper matrix type.

---

value-methods	<i>Get or Set Value</i>
---------------	-------------------------

---

**Description**

Get or set the value of a variable, parameter, expression, or problem.

**Usage**

```
value(object)
value(object) <- value
```

**Arguments**

object	A <a href="#">Variable</a> , <a href="#">Parameter</a> , <a href="#">Expression</a> , or <a href="#">Problem</a> 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)
```

---

Variable-class	<i>The Variable class.</i>
----------------	----------------------------

---

**Description**

This class represents an optimization variable.

**Usage**

```
Variable(rows = NULL, cols = NULL, name = NA_character_, ...)

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

## S4 method for signature 'Variable'
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 <a href="#">Leaf</a> for details.
x, object	A <a href="#">Variable</a> object.

**Methods (by generic)**

- name: The name of the variable.
- value: Get the value of the variable.
- grad: The sub/super-gradient of the variable represented as a sparse matrix.
- variables: Returns itself as a variable.
- canonicalize: 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)
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**

X 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)

```

---

vectorized\_lower\_tri\_to\_mat

*Turns symmetric 2D array into a lower triangular matrix*

---

**Description**

Turns symmetric 2D array into a lower triangular matrix

**Usage**

```
vectorized_lower_tri_to_mat(v, dim)
```

**Arguments**

**v**                    A list of length  $(\text{dim} * (\text{dim} + 1) / 2)$ .

**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)
c <- matrix(1, nrow = 1, ncol = 5)
prob <- Problem(Minimize(c %%% vstack(x, y)), list(x == c(1,2), y == c(3,4,5)))
result <- solve(prob)
result$value
```

```
c <- matrix(1, nrow = 1, ncol = 4)
prob <- Problem(Minimize(c %%% vstack(x, x)), list(x == c(1,2)))
result <- solve(prob)
result$value
```

```
A <- Variable(2,2)
C <- Variable(3,2)
c <- matrix(1, nrow = 2, ncol = 2)
prob <- Problem(Minimize(sum(vstack(A, C))), list(A >= 2*c, C == -2))
result <- solve(prob)
result$value
```

```
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
```

---

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

...	<a href="#">Expression</a> objects or matrices. All arguments must have the same number of columns.
object	A <a href="#">VStack</a> 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`: Vertically concatenate the values using `rbind`.
- `validate_args`: Check all arguments have the same width.
- `dim_from_args`: The dimensions of the atom.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `graph_implementation`: 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 <a href="#">Wrap</a> 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`: Returns the input value.
- `dim_from_args`: The dimensions of the atom.
- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `graph_implementation`: 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: The string representation of the constraint.
- dim: The dimensions of the constrained expression.
- is\_dcp: Is the constraint DCP?
- is\_dgp: Is the constraint DGP?
- residual: The residual of a constraint
- canonicalize: The graph implementation of the object.

---

```
[,Expression,index,missing,ANY-method
      The SpecialIndex class.
```

---

## Description

This class represents indexing using logical indexing or a list of indices into a matrix.

## Usage

```
## 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 <a href="#">Index</a> 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 <a href="#">Expression</a> representing a vector or matrix.
key	A list containing the start index, end index, and step size of the slice.

**Methods (by generic)**

- name: Returns the index in string form.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- get\_data: A list containing key.
- .grad: 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.

**Usage**

```
## 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 <a href="#">Expression</a> 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 <a href="#">Expression</a> representing a vector or matrix.
key	A list containing the start index, end index, and step size of the slice.
object	An <a href="#">Index</a> 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: The index/slice into the given value.
- dim\_from\_args: The dimensions of the atom.

- `is_atom_log_log_convex`: Is the atom log-log convex?
- `is_atom_log_log_concave`: Is the atom log-log concave?
- `get_data`: A list containing key.
- `graph_implementation`: The graph implementation of the atom.
- `to_numeric`: The index/slice into the given value.
- `dim_from_args`: 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.

### Usage

```
## 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_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 <a href="#">Expression</a> objects or numeric constants to multiply.
object	A <a href="#">MulExpression</a> 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: Matrix multiplication.
- dim\_from\_args: The (row, col) dimensions of the expression.
- is\_atom\_convex: Multiplication is convex (affine) in its arguments only if one of the arguments is constant.
- is\_atom\_concave: If the multiplication atom is convex, then it is affine.
- is\_atom\_log\_log\_convex: Is the atom log-log convex?
- is\_atom\_log\_log\_concave: Is the atom log-log concave?
- is\_incr: Is the left-hand expression positive?
- is\_decr: Is the left-hand expression negative?
- .grad: Gives the (sub/super)gradient of the atom w.r.t. each variable
- graph\_implementation: The graph implementation of the expression.

### See Also

[Multiply](#)

%&gt;&gt;%

*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  $z$ .

**Usage**

```
e1 %>>% e2
```

```
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 'Expression,Expression'
e1 %<<% e2
```

```
## 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: The string representation of the constraint.
- is\_dcp: The constraint is DCP if the left-hand and right-hand expressions are affine.
- is\_dgp: Is the constraint DGP?
- residual: A [Expression](#) representing the residual of the constraint.
- canonicalize: 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  $\text{expr}^p$  is equivalent to  $\text{power}(\text{expr}, p)$ .

### Usage

```
## S4 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.  
 p                 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  $p = 2, 4, 8, \dots$  and  $f(x) = |x|^p$ , this function is convex, positive, with signed monotonicity. For  $p < 0$  and  $f(x) =$

- $x^p$  for  $x > 0$
- $+\infty x \leq 0$

, this function is convex, decreasing, and positive. For  $0 < p < 1$  and  $f(x) =$

- $x^p$  for  $x \geq 0$
- $-\infty x < 0$

, this function is concave, increasing, and positive. For  $p > 1, p \neq 2, 4, 8, \dots$  and  $f(x) =$

- $x^p$  for  $x \geq 0$
- $+\infty x < 0$

, 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)
```

# Index

- \* **data**
  - cdiac, [52](#)
  - dspop, [130](#)
  - dssamp, [130](#)
- \* **package**
  - CVXR-package, [11](#)
- \*(multiply), [233](#)
- \*, ConstVal, Expression-method
  - (\*, Expression, Expression-method), [11](#)
- \*, Expression, ConstVal-method
  - (\*, Expression, Expression-method), [11](#)
- \*, Expression, Expression-method, [11](#)
- \*, Maximize, numeric-method
  - (Objective-arith), [249](#)
- \*, Minimize, numeric-method
  - (Objective-arith), [249](#)
- \*, Problem, numeric-method
  - (Problem-arith), [266](#)
- \*, numeric, Maximize-method
  - (Objective-arith), [249](#)
- \*, numeric, Minimize-method
  - (Objective-arith), [249](#)
- \*, numeric, Problem-method
  - (Problem-arith), [266](#)
- +, ConstVal, Expression-method
  - (+, Expression, missing-method), [12](#)
- +, Expression, ConstVal-method
  - (+, Expression, missing-method), [12](#)
- +, Expression, Expression-method
  - (+, Expression, missing-method), [12](#)
- +, Expression, missing-method, [12](#)
- +, Maximize, Maximize-method
  - (Objective-arith), [249](#)
- +, Maximize, Minimize-method
  - (Objective-arith), [249](#)
- +, Minimize, Maximize-method
  - (Objective-arith), [249](#)
- +, Minimize, Minimize-method
  - (Objective-arith), [249](#)
- +, Objective, numeric-method
  - (Objective-arith), [249](#)
- +, Problem, Problem-method
  - (Problem-arith), [266](#)
- +, Problem, missing-method
  - (Problem-arith), [266](#)
- +, Problem, numeric-method
  - (Problem-arith), [266](#)
- +, numeric, Objective-method
  - (Objective-arith), [249](#)
- +, numeric, Problem-method
  - (Problem-arith), [266](#)
- , ConstVal, Expression-method
  - (-, Expression, missing-method), [13](#)
- , Expression, ConstVal-method
  - (-, Expression, missing-method), [13](#)
- , Expression, Expression-method
  - (-, Expression, missing-method), [13](#)
- , Expression, missing-method, [13](#)
- , Maximize, Objective-method
  - (Objective-arith), [249](#)
- , Maximize, missing-method
  - (Objective-arith), [249](#)
- , Minimize, Objective-method
  - (Objective-arith), [249](#)
- , Minimize, missing-method
  - (Objective-arith), [249](#)
- , Objective, Maximize-method
  - (Objective-arith), [249](#)
- , Objective, Minimize-method
  - (Objective-arith), [249](#)

- ,Objective,numeric-method  
    (Objective-arith), 249
- ,Problem,Problem-method  
    (Problem-arith), 266
- ,Problem,missing-method  
    (Problem-arith), 266
- ,Problem,numeric-method  
    (Problem-arith), 266
- ,numeric,Objective-method  
    (Objective-arith), 249
- ,numeric,Problem-method  
    (Problem-arith), 266
- .Abs (Abs-class), 38
- .AddExpression  
    (+,Expression,missing-method),  
    12
- .CallbackParam (CallbackParam-class), 47
- .Canonicalization  
    (Canonicalization-class), 49
- .Chain (Chain-class), 53
- .ConeDims (ConeDims-class), 70
- .Conjugate (Conjugate-class), 73
- .Constant (Constant-class), 75
- .Conv (Conv-class), 83
- .CumMax (CumMax-class), 87
- .CumSum (CumSum-class), 90
- .Dcp2Cone (Dcp2Cone-class), 99
- .DgpCanonMethods  
    (DgpCanonMethods-class), 122
- .DiagMat (DiagMat-class), 123
- .DiagVec (DiagVec-class), 125
- .DivExpression  
    (/,Expression,Expression-method),  
    33
- .EliminatePwl (EliminatePwl-class), 135
- .Entr (Entr-class), 141
- .EqConstraint  
    (==,Expression,Expression-method),  
    36
- .Exp (Exp-class), 143
- .ExpCone (ExpCone-class), 145
- .EyeMinusInv (EyeMinusInv-class), 152
- .GeoMean (GeoMean-class), 155
- .HStack (HStack-class), 172
- .Huber (Huber-class), 174
- .Imag (Imag-class), 177
- .Index  
    ([,Expression,missing,missing,ANY-method),  
    342
- .IneqConstraint  
    (<=,Expression,Expression-method),  
    34
- .InverseData (InverseData-class), 179
- .KLDiv (KLDiv-class), 184
- .Kron (Kron-class), 186
- .LambdaMax (LambdaMax-class), 188
- .LambdaSumLargest  
    (LambdaSumLargest-class), 190
- .LinOpVector\_\_new, 16
- .LinOpVector\_\_push\_back, 17
- .LinOp\_\_args\_push\_back, 18
- .LinOp\_\_get\_dense\_data, 18
- .LinOp\_\_get\_id, 19
- .LinOp\_\_get\_size, 19
- .LinOp\_\_get\_slice, 20
- .LinOp\_\_get\_sparse, 20
- .LinOp\_\_get\_sparse\_data, 21
- .LinOp\_\_get\_type, 21
- .LinOp\_\_new, 22
- .LinOp\_\_set\_dense\_data, 22
- .LinOp\_\_set\_size, 22
- .LinOp\_\_set\_slice, 23
- .LinOp\_\_set\_sparse, 23
- .LinOp\_\_set\_sparse\_data, 24
- .LinOp\_\_set\_type, 24
- .LinOp\_\_size\_push\_back, 25
- .LinOp\_\_slice\_push\_back, 25
- .LinOp\_at\_index, 17
- .Log (Log-class), 200
- .Log1p (Log1p-class), 202
- .LogDet (LogDet-class), 203
- .LogSumExp (LogSumExp-class), 206
- .Logistic (Logistic-class), 205
- .MatrixFrac (MatrixFrac-class), 211
- .MaxElemwise (MaxElemwise-class), 216
- .MaxEntries (MaxEntries-class), 217
- .Maximize (Maximize-class), 219
- .MinElemwise (MinElemwise-class), 223
- .MinEntries (MinEntries-class), 224
- .Minimize (Minimize-class), 226
- .MulExpression  
    (%\*%,Expression,Expression-method),  
    344
- .Multiply (Multiply-class), 233
- .NegExpression  
    (-,Expression,missing-method),

- 13
- .NonPosConstraint (NonPosConstraint-class), 237
  - .NonlinearConstraint (NonlinearConstraint-class), 236
  - .Norm1 (Norm1-class), 240
  - .NormInf (NormInf-class), 244
  - .NormNuc (NormNuc-class), 246
  - .Objective (Objective-class), 250
  - .OneMinusPos (OneMinusPos-class), 251
  - .PSDConstraint (%>>%), 346
  - .PSDWrap (PSDWrap-class), 276
  - .Parameter (Parameter-class), 255
  - .PfEigenvalue (PfEigenvalue-class), 257
  - .Pnorm (Pnorm-class), 260
  - .Power (Power-class), 263
  - .Problem (Problem-class), 267
  - .ProblemData\_\_get\_I, 27
  - .ProblemData\_\_get\_J, 28
  - .ProblemData\_\_get\_V, 28
  - .ProblemData\_\_get\_const\_to\_row, 26
  - .ProblemData\_\_get\_const\_vec, 26
  - .ProblemData\_\_get\_id\_to\_col, 27
  - .ProblemData\_\_new, 29
  - .ProblemData\_\_set\_I, 30
  - .ProblemData\_\_set\_J, 31
  - .ProblemData\_\_set\_V, 32
  - .ProblemData\_\_set\_const\_to\_row, 29
  - .ProblemData\_\_set\_const\_vec, 30
  - .ProblemData\_\_set\_id\_to\_col, 31
  - .ProdEntries (ProdEntries-class), 271
  - .Promote (Promote-class), 275
  - .Qp2SymbolicQp (Qp2SymbolicQp-class), 281
  - .QuadForm (QuadForm-class), 282
  - .QuadOverLin (QuadOverLin-class), 284
  - .Real (Real-class), 289
  - .Reshape (Reshape-class), 294
  - .SOC (SOC-class), 308
  - .SOCAxis (SOCAxis-class), 310
  - .SigmaMax (SigmaMax-class), 302
  - .SizeMetrics (SizeMetrics-class), 308
  - .Solution (Solution-class), 311
  - .SolverStats (SolverStats-class), 312
  - .SolvingChain (SolvingChain-class), 312
  - .SpecialIndex ([, Expression, index, missing, ANY-method] domain, Norm1-method (Norm1-class), 240
  - 341
  - .SumEntries (SumEntries-class), 315
  - .SumLargest (SumLargest-class), 316
  - .SymbolicQuadForm (SymbolicQuadForm-class), 322
  - .Trace (Trace-class), 325
  - .Transpose (Transpose-class), 326
  - .UpperTri (UpperTri-class), 330
  - .VStack (VStack-class), 337
  - .Variable (Variable-class), 334
  - .ZeroConstraint (ZeroConstraint-class), 340
  - .axis\_grad, AxisAtom-method (AxisAtom-class), 44
  - .build\_matrix\_0, 15
  - .build\_matrix\_1, 15
  - .column\_grad, AxisAtom-method (AxisAtom-class), 44
  - .column\_grad, CumMax-method (CumMax-class), 87
  - .column\_grad, LogSumExp-method (LogSumExp-class), 206
  - .column\_grad, MaxEntries-method (MaxEntries-class), 217
  - .column\_grad, MinEntries-method (MinEntries-class), 224
  - .column\_grad, Norm1-method (Norm1-class), 240
  - .column\_grad, NormInf-method (NormInf-class), 244
  - .column\_grad, Pnorm-method (Pnorm-class), 260
  - .column\_grad, ProdEntries-method (ProdEntries-class), 271
  - .decomp\_quad, 16
  - .domain, Entr-method (Entr-class), 141
  - .domain, GeoMean-method (GeoMean-class), 155
  - .domain, KLDiv-method (KLDiv-class), 184
  - .domain, LambdaMax-method (LambdaMax-class), 188
  - .domain, Log-method (Log-class), 200
  - .domain, Log1p-method (Log1p-class), 202
  - .domain, LogDet-method (LogDet-class), 203
  - .domain, MatrixFrac-method (MatrixFrac-class), 211
  - .domain, Norm1-method (Norm1-class), 240

- .domain, NormInf-method (NormInf-class), [244](#)
- .domain, Pnorm-method (Pnorm-class), [260](#)
- .domain, Power-method (Power-class), [263](#)
- .domain, QuadOverLin-method (QuadOverLin-class), [284](#)
- .grad, AffAtom-method (AffAtom-class), [40](#)
- .grad, CumMax-method (CumMax-class), [87](#)
- .grad, CumSum-method (CumSum-class), [90](#)
- .grad, Entr-method (Entr-class), [141](#)
- .grad, Exp-method (Exp-class), [143](#)
- .grad, EyeMinusInv-method (EyeMinusInv-class), [152](#)
- .grad, GeoMean-method (GeoMean-class), [155](#)
- .grad, Huber-method (Huber-class), [174](#)
- .grad, KLDiv-method (KLDiv-class), [184](#)
- .grad, LambdaMax-method (LambdaMax-class), [188](#)
- .grad, LambdaSumLargest-method (LambdaSumLargest-class), [190](#)
- .grad, Log-method (Log-class), [200](#)
- .grad, Log1p-method (Log1p-class), [202](#)
- .grad, LogDet-method (LogDet-class), [203](#)
- .grad, LogSumExp-method (LogSumExp-class), [206](#)
- .grad, Logistic-method (Logistic-class), [205](#)
- .grad, MatrixFrac-method (MatrixFrac-class), [211](#)
- .grad, MaxElemwise-method (MaxElemwise-class), [216](#)
- .grad, MaxEntries-method (MaxEntries-class), [217](#)
- .grad, MinElemwise-method (MinElemwise-class), [223](#)
- .grad, MinEntries-method (MinEntries-class), [224](#)
- .grad, MulExpression-method (%\*%, Expression, Expression-method), [344](#)
- .grad, Norm1-method (Norm1-class), [240](#)
- .grad, NormInf-method (NormInf-class), [244](#)
- .grad, NormNuc-method (NormNuc-class), [246](#)
- .grad, OneMinusPos-method (OneMinusPos-class), [251](#)
- .grad, PfEigenvalue-method (PfEigenvalue-class), [257](#)
- .grad, Pnorm-method (Pnorm-class), [260](#)
- .grad, Power-method (Power-class), [263](#)
- .grad, ProdEntries-method (ProdEntries-class), [271](#)
- .grad, QuadForm-method (QuadForm-class), [282](#)
- .grad, QuadOverLin-method (QuadOverLin-class), [284](#)
- .grad, SigmaMax-method (SigmaMax-class), [302](#)
- .grad, SpecialIndex-method ([, Expression, index, missing, ANY-method), [341](#)
- .grad, SumLargest-method (SumLargest-class), [316](#)
- .grad, SymbolicQuadForm-method (SymbolicQuadForm-class), [322](#)
- .p\_norm, [32](#)
- /, ConstVal, Expression-method (/, Expression, Expression-method), [33](#)
- /, Expression, ConstVal-method (/, Expression, Expression-method), [33](#)
- /, Expression, Expression-method, [33](#)
- /, Objective, numeric-method (Objective-arith), [249](#)
- /, Problem, numeric-method (Problem-arith), [266](#)
- <, ConstVal, Expression-method (<=, Expression, Expression-method), [34](#)
- <, Expression, ConstVal-method (<=, Expression, Expression-method), [34](#)
- <, Expression, Expression-method (<=, Expression, Expression-method), [34](#)
- <=, ConstVal, Expression-method (<=, Expression, Expression-method), [34](#)
- <=, Expression, ConstVal-method (<=, Expression, Expression-method), [34](#)
- <=, Expression, Expression-method, [34](#)
- ==, ConstVal, Expression-method



- (==, Expression, Expression-method),  
36
- ==, Expression, ConstVal-method  
(==, Expression, Expression-method),  
36
- ==, Expression, Expression-method, 36
- >, ConstVal, Expression-method  
(<=, Expression, Expression-method),  
34
- >, Expression, ConstVal-method  
(<=, Expression, Expression-method),  
34
- >, Expression, Expression-method  
(<=, Expression, Expression-method),  
34
- >=, ConstVal, Expression-method  
(<=, Expression, Expression-method),  
34
- >=, Expression, ConstVal-method  
(<=, Expression, Expression-method),  
34
- >=, Expression, Expression-method  
(<=, Expression, Expression-method),  
34
- [, Expression, index, index, ANY-method  
([, Expression, index, missing, ANY-method),  
341
- [, Expression, index, matrix, ANY-method  
([, Expression, index, missing, ANY-method),  
341
- [, Expression, index, missing, ANY-method,  
341
- [, Expression, matrix, index, ANY-method  
([, Expression, index, missing, ANY-method),  
341
- [, Expression, matrix, matrix, ANY-method  
([, Expression, index, missing, ANY-method),  
341
- [, Expression, matrix, missing, ANY-method  
([, Expression, index, missing, ANY-method),  
341
- [, Expression, missing, index, ANY-method  
([, Expression, index, missing, ANY-method),  
341
- [, Expression, missing, missing, ANY-method,  
342
- [, Expression, missing, numeric, ANY-method  
([, Expression, missing, missing, ANY-method),  
342
- [, Expression, numeric, missing, ANY-method  
([, Expression, missing, missing, ANY-method),  
342
- [, Expression, numeric, numeric, ANY-method  
([, Expression, missing, missing, ANY-method),  
342
- [, Rdict, ANY, ANY, ANY-method  
(Rdict-class), 287
- [, Rdictdefault, ANY, ANY, ANY-method  
(Rdictdefault-class), 288
- [<-, Rdict, ANY, ANY, ANY-method  
(Rdict-class), 287
- \$.DgpCanonMethods-method  
(DgpCanonMethods-class), 122
- \$.Rdict-method (Rdict-class), 287
- %\*%, ConstVal, Expression-method  
(%\*%, Expression, Expression-method),  
344
- %\*%, Expression, ConstVal-method  
(%\*%, Expression, Expression-method),  
344
- %<<% (%>>%), 346
- %<<%, ConstVal, Expression-method (%>>%),  
346
- %<<%, Expression, ConstVal-method (%>>%),  
346
- %<<%, Expression, Expression-method  
(%>>%), 346
- %>>%, ConstVal, Expression-method (%>>%),  
346
- %>>%, Expression, ConstVal-method (%>>%),  
346
- %>>%, Expression, Expression-method  
(%>>%), 346
- %x% (kronecker, Expression, ANY-method),  
187
- %\*%, Expression, Expression-method, 344
- %>>%, 346
- ↑ (^, Expression, numeric-method), 347
- ^, Expression, numeric-method, 347
- abs, 39
- Abs (Abs-class), 38
- abs (abs, Expression-method), 37
- abs, Expression-method, 37
- Abs-class, 38
- abspts, 39

- accepts, CBC\_CONIC, Problem-method (CBC\_CONIC-class), 50
- accepts, Chain, Problem-method (Chain-class), 53
- accepts, Complex2Real, Problem-method (Complex2Real-class), 55
- accepts, ConeMatrixStuffing, Problem-method (ConeMatrixStuffing-class), 71
- accepts, ConicSolver, Problem-method (ConicSolver-class), 71
- accepts, ConstantSolver, Problem-method (ConstantSolver-class), 77
- accepts, CPLEX\_CONIC, Problem-method (CPLEX\_CONIC-class), 84
- accepts, CVXOPT, Problem-method (CVXOPT-class), 96
- accepts, Dcp2Cone, Problem-method (Dcp2Cone-class), 99
- accepts, Dgp2Dcp, Problem-method (Dgp2Dcp-class), 109
- accepts, EliminatePwl, Problem-method (EliminatePwl-class), 135
- accepts, GUROBI\_CONIC, Problem-method (GUROBI\_CONIC-class), 167
- accepts, MOSEK, Problem-method (MOSEK-class), 230
- accepts, QpSolver, Problem-method (QpSolver-class), 281
- accepts, Reduction, Problem-method (Reduction-class), 290
- add\_to\_solver\_blacklist (installed\_solvers), 178
- AddExpression, 13
- AddExpression (+, Expression, missing-method), 12
- AddExpression-class (+, Expression, missing-method), 12
- AffAtom, 41
- AffAtom (AffAtom-class), 40
- AffAtom-class, 40
- allow\_complex, Abs-method (Abs-class), 38
- allow\_complex, AffAtom-method (AffAtom-class), 40
- allow\_complex, Atom-method (Atom-class), 42
- allow\_complex, LambdaSumLargest-method (LambdaSumLargest-class), 190
- allow\_complex, MatrixFrac-method (MatrixFrac-class), 211
- allow\_complex, Norm1-method (Norm1-class), 240
- allow\_complex, NormInf-method (NormInf-class), 244
- allow\_complex, NormNuc-method (NormNuc-class), 246
- allow\_complex, Pnorm-method (Pnorm-class), 260
- allow\_complex, QuadForm-method (QuadForm-class), 282
- allow\_complex, QuadOverLin-method (QuadOverLin-class), 284
- allow\_complex, SigmaMax-method (SigmaMax-class), 302
- are\_args\_affine, 41
- as.character, Chain-method (Chain-class), 53
- as.character, Constraint-method (Constraint-class), 79
- as.character, ExpCone-method (ExpCone-class), 145
- as.character, Expression-method (Expression-class), 146
- as.character, SOC-method (SOC-class), 308
- as.character, SOCAxis-method (SOCAxis-class), 310
- as.character, Solution-method (Solution-class), 311
- as.character, Variable-method (Variable-class), 334
- as.Constant (Constant-class), 75
- Atom, 43, 44, 48, 93, 94, 128, 150, 197, 209, 270, 306, 324, 332
- Atom (Atom-class), 42
- Atom-class, 42
- atoms (expression-parts), 150
- atoms, Atom-method (Atom-class), 42
- atoms, Canonical-method (Canonical-class), 47
- atoms, Leaf-method (Leaf-class), 194
- atoms, Problem-method (Problem-class), 267
- AxisAtom (AxisAtom-class), 44
- AxisAtom-class, 44
- BinaryOperator, 45

- BinaryOperator (BinaryOperator-class), 45
- BinaryOperator-class, 45
- block\_format, MOSEK-method (MOSEK-class), 230
- bmat, 46
- CallbackParam, 47
- CallbackParam (CallbackParam-class), 47
- CallbackParam-class, 47
- Canonical, 48, 50
- Canonical-class, 47
- canonical\_form (canonicalize), 50
- canonical\_form, Canonical-method (Canonical-class), 47
- Canonicalization, 49
- Canonicalization-class, 49
- canonicalize, 50
- canonicalize, Atom-method (Atom-class), 42
- canonicalize, Constant-method (Constant-class), 75
- canonicalize, ExpCone-method (ExpCone-class), 145
- canonicalize, Maximize-method (Maximize-class), 219
- canonicalize, Minimize-method (Minimize-class), 226
- canonicalize, NonPosConstraint-method (NonPosConstraint-class), 237
- canonicalize, Parameter-method (Parameter-class), 255
- canonicalize, Problem-method (Problem-class), 267
- canonicalize, PSDConstraint-method (%>>%), 346
- canonicalize, SOC-method (SOC-class), 308
- canonicalize, Variable-method (Variable-class), 334
- canonicalize, ZeroConstraint-method (ZeroConstraint-class), 340
- canonicalize\_expr, Canonicalization-method (Canonicalization-class), 49
- canonicalize\_expr, Dgp2Dcp-method (Dgp2Dcp-class), 109
- canonicalize\_tree, Canonicalization-method (Canonicalization-class), 49
- CBC\_CONIC, 51
- CBC\_CONIC (CBC\_CONIC-class), 50
- CBC\_CONIC-class, 50
- cdiac, 52
- Chain, 53, 81, 269, 313, 329
- Chain-class, 53
- complex-atoms, 54
- complex-methods, 54
- Complex2Real, 55
- Complex2Real (Complex2Real-class), 55
- Complex2Real-class, 55
- Complex2Real.abs\_canon, 55
- Complex2Real.add, 56
- Complex2Real.at\_least\_2D, 56
- Complex2Real.binary\_canon, 57
- Complex2Real.canonicalize\_expr, 57
- Complex2Real.canonicalize\_tree, 58
- Complex2Real.conj\_canon, 59
- Complex2Real.constant\_canon, 59
- Complex2Real.hermitian\_canon, 60
- Complex2Real.imag\_canon, 60
- Complex2Real.join, 61
- Complex2Real.lambda\_sum\_largest\_canon, 62
- Complex2Real.matrix\_frac\_canon, 62
- Complex2Real.nonpos\_canon, 63
- Complex2Real.norm\_nuc\_canon, 63
- Complex2Real.param\_canon, 64
- Complex2Real.pnorm\_canon, 65
- Complex2Real.psd\_canon, 65
- Complex2Real.quad\_canon, 66
- Complex2Real.quad\_over\_lin\_canon, 66
- Complex2Real.real\_canon, 67
- Complex2Real.separable\_canon, 68
- Complex2Real.soc\_canon, 68
- Complex2Real.variable\_canon, 69
- Complex2Real.zero\_canon, 69
- cone-methods, 70
- cone\_sizes (cone-methods), 70
- cone\_sizes, ExpCone-method (ExpCone-class), 145
- cone\_sizes, SOC-method (SOC-class), 308
- cone\_sizes, SOCAxis-method (SOCAxis-class), 310
- ConeDims, 132, 301
- ConeDims-class, 70
- ConeMatrixStuffing, 71
- ConeMatrixStuffing (ConeMatrixStuffing-class), 71
- ConeMatrixStuffing-class, 71

- ConicSolver, [72](#)
- ConicSolver (ConicSolver-class), [71](#)
- ConicSolver-class, [71](#)
- ConicSolver.get\_coeff\_offset, [72](#)
- ConicSolver.get\_spacing\_matrix, [73](#)
- Conj, Expression-method (complex-atoms), [54](#)
- Conjugate, [74](#)
- Conjugate (Conjugate-class), [73](#)
- Conjugate-class, [73](#)
- Constant, [48](#), [60](#), [75](#), [76](#), [150](#), [197](#), [270](#)
- Constant (Constant-class), [75](#)
- Constant-class, [75](#)
- constants (expression-parts), [150](#)
- constants, Canonical-method (Canonical-class), [47](#)
- constants, Constant-method (Constant-class), [75](#)
- constants, Leaf-method (Leaf-class), [194](#)
- constants, Problem-method (Problem-class), [267](#)
- ConstantSolver, [78](#)
- ConstantSolver (ConstantSolver-class), [77](#)
- ConstantSolver-class, [77](#)
- constr\_value, [82](#)
- constr\_value, Constraint-method (Constraint-class), [79](#)
- Constraint, [41](#), [56–70](#), [72](#), [80](#), [82](#), [99–109](#), [129](#), [131](#), [135–140](#), [155](#), [176](#), [182](#), [199](#), [231](#), [232](#), [269](#), [279](#), [297](#), [300](#), [301](#), [329](#)
- Constraint (Constraint-class), [79](#)
- Constraint-class, [79](#)
- constraints (problem-parts), [271](#)
- constraints, Problem-method (Problem-class), [267](#)
- constraints<- (problem-parts), [271](#)
- constraints<-, Problem-method (Problem-class), [267](#)
- construct\_intermediate\_chain, Problem, list-method, [80](#)
- construct\_solving\_chain, [81](#)
- Conv, [83](#)
- Conv (Conv-class), [83](#)
- conv, [82](#)
- Conv-class, [83](#)
- copy, AddExpression-method (+, Expression, missing-method), [12](#)
- copy, GeoMean-method (GeoMean-class), [155](#)
- copy, Power-method (Power-class), [263](#)
- CPLEX\_CONIC, [85](#)
- CPLEX\_CONIC (CPLEX\_CONIC-class), [84](#)
- CPLEX\_CONIC-class, [84](#)
- CPLEX\_QP, [87](#)
- CPLEX\_QP (CPLEX\_QP-class), [86](#)
- CPLEX\_QP-class, [86](#)
- CumMax, [88](#)
- CumMax (CumMax-class), [87](#)
- cummax (cummax\_axis), [89](#)
- cummax, Expression-method (cummax\_axis), [89](#)
- CumMax-class, [87](#)
- cummax\_axis, [89](#)
- CumSum, [90](#)
- CumSum (CumSum-class), [90](#)
- cumsum (cumsum\_axis), [91](#)
- cumsum, Expression-method (cumsum\_axis), [91](#)
- CumSum-class, [90](#)
- cumsum\_axis, [91](#)
- curvature, [92](#)
- curvature, Expression-method (curvature), [92](#)
- curvature-atom, [92](#)
- curvature-comp, [94](#)
- curvature-methods, [94](#)
- CvxAttr2Constr, [96](#)
- CvxAttr2Constr (CvxAttr2Constr-class), [96](#)
- CvxAttr2Constr-class, [96](#)
- CVXOPT, [97](#)
- CVXOPT-class, [96](#)
- CVXR (CVXR-package), [11](#)
- CVXR-package, [11](#)
- cvxr\_norm, [98](#)
- Dcp2Cone, [99](#)
- Dcp2Cone-class, [99](#)
- Dcp2Cone.entr\_canon, [99](#)
- Dcp2Cone.exp\_canon, [100](#)
- Dcp2Cone.geo\_mean\_canon, [100](#)
- Dcp2Cone.huber\_canon, [101](#)
- Dcp2Cone.indicator\_canon, [101](#)
- Dcp2Cone.kl\_div\_canon, [102](#)
- Dcp2Cone.lambda\_max\_canon, [102](#)

- Dcp2Cone.lambda\_sum\_largest\_canon, 103
- Dcp2Cone.log1p\_canon, 103
- Dcp2Cone.log\_canon, 104
- Dcp2Cone.log\_det\_canon, 105
- Dcp2Cone.log\_sum\_exp\_canon, 105
- Dcp2Cone.logistic\_canon, 104
- Dcp2Cone.matrix\_frac\_canon, 106
- Dcp2Cone.normNuc\_canon, 106
- Dcp2Cone.pnorm\_canon, 107
- Dcp2Cone.power\_canon, 107
- Dcp2Cone.quad\_form\_canon, 108
- Dcp2Cone.quad\_over\_lin\_canon, 108
- Dcp2Cone.sigma\_max\_canon, 109
- dgCMatrix-class, 21, 24
- Dgp2Dcp, 110
- Dgp2Dcp (Dgp2Dcp-class), 109
- Dgp2Dcp-class, 109
- Dgp2Dcp.add\_canon, 110
- Dgp2Dcp.constant\_canon, 111
- Dgp2Dcp.div\_canon, 111
- Dgp2Dcp.exp\_canon, 112
- Dgp2Dcp.eye\_minus\_inv\_canon, 112
- Dgp2Dcp.geo\_mean\_canon, 113
- Dgp2Dcp.log\_canon, 113
- Dgp2Dcp.mul\_canon, 114
- Dgp2Dcp.mulexpression\_canon, 114
- Dgp2Dcp.nonpos\_constr\_canon, 115
- Dgp2Dcp.norm1\_canon, 115
- Dgp2Dcp.norm\_inf\_canon, 116
- Dgp2Dcp.one\_minus\_pos\_canon, 116
- Dgp2Dcp.parameter\_canon, 117
- Dgp2Dcp.pf\_eigenvalue\_canon, 117
- Dgp2Dcp.pnorm\_canon, 118
- Dgp2Dcp.power\_canon, 118
- Dgp2Dcp.prod\_canon, 119
- Dgp2Dcp.quad\_form\_canon, 119
- Dgp2Dcp.quad\_over\_lin\_canon, 120
- Dgp2Dcp.sum\_canon, 120
- Dgp2Dcp.trace\_canon, 121
- Dgp2Dcp.zero\_constr\_canon, 121
- DgpCanonMethods, 122
- DgpCanonMethods-class, 122
- Diag, 122
- diag (diag, Expression-method), 123
- diag, Expression-method, 123
- DiagMat, 124
- DiagMat (DiagMat-class), 123
- DiagMat-class, 123
- DiagVec, 125
- DiagVec (DiagVec-class), 125
- DiagVec-class, 125
- Diff, 126
- diff (diff, Expression-method), 127
- diff, Expression-method, 127
- DiffPos, 128
- dim, Atom-method (Atom-class), 42
- dim, Constant-method (Constant-class), 75
- dim, Constraint-method (Constraint-class), 79
- dim, EqConstraint-method (==, Expression, Expression-method), 36
- dim, Expression-method (Expression-class), 146
- dim, IneqConstraint-method (<=, Expression, Expression-method), 34
- dim, Leaf-method (Leaf-class), 194
- dim, ZeroConstraint-method (ZeroConstraint-class), 340
- dim\_from\_args, 128
- dim\_from\_args, AddExpression-method (+, Expression, missing-method), 12
- dim\_from\_args, Atom-method (dim\_from\_args), 128
- dim\_from\_args, AxisAtom-method (AxisAtom-class), 44
- dim\_from\_args, Conjugate-method (Conjugate-class), 73
- dim\_from\_args, Conv-method (Conv-class), 83
- dim\_from\_args, CumMax-method (CumMax-class), 87
- dim\_from\_args, CumSum-method (CumSum-class), 90
- dim\_from\_args, DiagMat-method (DiagMat-class), 123
- dim\_from\_args, DiagVec-method (DiagVec-class), 125
- dim\_from\_args, DivExpression-method (/ , Expression, Expression-method), 33
- dim\_from\_args, Elementwise-method (Elementwise-class), 134
- dim\_from\_args, EyeMinusInv-method

- (EyeMinusInv-class), 152
- dim\_from\_args, GeoMean-method  
(GeoMean-class), 155
- dim\_from\_args, HStack-method  
(HStack-class), 172
- dim\_from\_args, Imag-method (Imag-class),  
177
- dim\_from\_args, Index-method  
([, Expression, missing, missing, ANY-method),  
342
- dim\_from\_args, Kron-method (Kron-class),  
186
- dim\_from\_args, LambdaMax-method  
(LambdaMax-class), 188
- dim\_from\_args, LogDet-method  
(LogDet-class), 203
- dim\_from\_args, MatrixFrac-method  
(MatrixFrac-class), 211
- dim\_from\_args, MulExpression-method  
(%\*%, Expression, Expression-method),  
344
- dim\_from\_args, Multiply-method  
(Multiply-class), 233
- dim\_from\_args, NegExpression-method  
(-, Expression, missing-method),  
13
- dim\_from\_args, NormNuc-method  
(NormNuc-class), 246
- dim\_from\_args, OneMinusPos-method  
(OneMinusPos-class), 251
- dim\_from\_args, PfEigenvalue-method  
(PfEigenvalue-class), 257
- dim\_from\_args, Promote-method  
(Promote-class), 275
- dim\_from\_args, QuadForm-method  
(QuadForm-class), 282
- dim\_from\_args, QuadOverLin-method  
(QuadOverLin-class), 284
- dim\_from\_args, Real-method (Real-class),  
289
- dim\_from\_args, Reshape-method  
(Reshape-class), 294
- dim\_from\_args, SigmaMax-method  
(SigmaMax-class), 302
- dim\_from\_args, SpecialIndex-method  
([, Expression, missing, missing, ANY-method),  
342
- dim\_from\_args, SumLargest-method  
(SumLargest-class), 316
- dim\_from\_args, SymbolicQuadForm-method  
(SymbolicQuadForm-class), 322
- dim\_from\_args, Trace-method  
(Trace-class), 325
- dim\_from\_args, Transpose-method  
(Transpose-class), 326
- dim\_from\_args, UpperTri-method  
(UpperTri-class), 330
- dim\_from\_args, VStack-method  
(VStack-class), 337
- dim\_from\_args, Wrap-method (Wrap-class),  
339
- DivExpression, 34
- DivExpression  
(/, Expression, Expression-method),  
33
- DivExpression-class  
(/, Expression, Expression-method),  
33
- domain, 129
- domain, Atom-method (Atom-class), 42
- domain, Expression-method  
(Expression-class), 146
- domain, Leaf-method (Leaf-class), 194
- dspop, 130, 130
- dssamp, 130, 130
- dual\_value (dual\_value-methods), 131
- dual\_value, Constraint-method  
(Constraint-class), 79
- dual\_value-methods, 131
- dual\_value<- (dual\_value-methods), 131
- dual\_value<- , Constraint-method  
(Constraint-class), 79
- ECOS, 132
- ECOS (ECOS-class), 131
- ECOS-class, 131
- ECOS.dims\_to\_solver\_dict, 132
- ECOS\_BB, 133
- ECOS\_BB (ECOS\_BB-class), 133
- ECOS\_BB-class, 133
- Elementwise, 134
- Elementwise (Elementwise-class), 134
- Elementwise-class, 134
- EliminatePwl, 135
- EliminatePwl-class, 135
- EliminatePwl.abs\_canon, 135
- EliminatePwl.cummax\_canon, 136

- EliminatePwl.cumsum\_canon, 136
- EliminatePwl.max\_elemwise\_canon, 137
- EliminatePwl.max\_entries\_canon, 137
- EliminatePwl.min\_elemwise\_canon, 138
- EliminatePwl.min\_entries\_canon, 138
- EliminatePwl.norm1\_canon, 139
- EliminatePwl.norm\_inf\_canon, 139
- EliminatePwl.sum\_largest\_canon, 140
- Entr, 141
- Entr (Entr-class), 141
- entr, 140
- Entr-class, 141
- entropy (entr), 140
- EqConstraint, 37
- EqConstraint-class
  - (==, Expression, Expression-method), 36
- EvalParams, 142
- EvalParams (EvalParams-class), 142
- EvalParams-class, 142
- Exp, 144
- Exp (Exp-class), 143
- exp (exp, Expression-method), 143
- exp, Expression-method, 143
- Exp-class, 143
- ExpCone, 145
- ExpCone (ExpCone-class), 145
- ExpCone-class, 145
- expr, Canonical-method
  - (Canonical-class), 47
- expr, EqConstraint-method
  - (==, Expression, Expression-method), 36
- expr, Expression-method
  - (Expression-class), 146
- expr, IneqConstraint-method
  - (<=, Expression, Expression-method), 34
- Expression, 11, 13, 14, 34, 36–39, 46, 49, 54, 56–70, 73, 74, 76, 82–84, 88–92, 95, 98–129, 135–144, 149, 152, 153, 156–159, 165, 166, 171, 173–177, 180, 181, 184–194, 198, 200–204, 206–229, 233–236, 239–243, 246–248, 251–253, 258, 259, 261–263, 265, 266, 272, 273, 275, 276, 279, 280, 283, 285–287, 289, 290, 294, 295, 297, 298, 303–307, 314–326, 328, 329, 331–333, 335, 337, 338, 342–345, 347
- Expression (Expression-class), 146
- Expression-class, 146
- expression-parts, 150
- extract\_dual\_value, 151
- extract\_mip\_idx, 151
- eye\_minus\_inv, 153
- EyeMinusInv, 153
- EyeMinusInv (EyeMinusInv-class), 152
- EyeMinusInv-class, 152
- flatten, Expression-method
  - (Expression-class), 146
- FlipObjective, 154
- FlipObjective (FlipObjective-class), 154
- FlipObjective-class, 154
- format\_constr, 155
- format\_constr, SOC-method (SOC-class), 308
- format\_constr, SOCAxis-method
  - (SOCAxis-class), 310
- geo\_mean, 158
- GeoMean, 156
- GeoMean (GeoMean-class), 155
- GeoMean-class, 155
- get\_data, 159
- get\_data, AxisAtom-method
  - (AxisAtom-class), 44
- get\_data, Canonical-method
  - (Canonical-class), 47
- get\_data, Constraint-method
  - (Constraint-class), 79
- get\_data, CumMax-method (CumMax-class), 87
- get\_data, CumSum-method (CumSum-class), 90
- get\_data, GeoMean-method
  - (GeoMean-class), 155
- get\_data, Huber-method (Huber-class), 174
- get\_data, Index-method
  - ([, Expression, missing, missing, ANY-method), 342
- get\_data, LambdaSumLargest-method
  - (LambdaSumLargest-class), 190
- get\_data, Leaf-method (Leaf-class), 194
- get\_data, Norm1-method (Norm1-class), 240

- get\_data, NormInf-method  
(NormInf-class), 244
- get\_data, Parameter-method  
(Parameter-class), 255
- get\_data, Pnorm-method (Pnorm-class), 260
- get\_data, Power-method (Power-class), 263
- get\_data, Promote-method  
(Promote-class), 275
- get\_data, Reshape-method  
(Reshape-class), 294
- get\_data, SOC-method (SOC-class), 308
- get\_data, SpecialIndex-method  
([, Expression, index, missing, ANY-method),  
341
- get\_data, SumLargest-method  
(SumLargest-class), 316
- get\_data, SymbolicQuadForm-method  
(SymbolicQuadForm-class), 322
- get\_data, Transpose-method  
(Transpose-class), 326
- get\_dual\_values, 159
- get\_id, 160, 176
- get\_np, 160
- get\_problem\_data, 161
- get\_problem\_data, Problem, character, logical-method  
(Problem-class), 267
- get\_problem\_data, Problem, character, missing-method  
(Problem-class), 267
- get\_sp, 162
- GLPK, 163
- GLPK (GLPK-class), 162
- GLPK-class, 162
- GLPK\_MI, 164
- GLPK\_MI (GLPK\_MI-class), 164
- GLPK\_MI-class, 164
- grad, 165
- grad, Atom-method (Atom-class), 42
- grad, Constant-method (Constant-class),  
75
- grad, Expression-method  
(Expression-class), 146
- grad, Parameter-method  
(Parameter-class), 255
- grad, Variable-method (Variable-class),  
334
- graph\_implementation, 166
- graph\_implementation, AddExpression-method  
(+, Expression, missing-method),  
12
- graph\_implementation, Atom-method  
(Atom-class), 42
- graph\_implementation, Conv-method  
(Conv-class), 83
- graph\_implementation, CumSum-method  
(CumSum-class), 90
- graph\_implementation, DiagMat-method  
(DiagMat-class), 123
- graph\_implementation, DiagVec-method  
(DiagVec-class), 125
- graph\_implementation, DivExpression-method  
(/, Expression, Expression-method),  
33
- graph\_implementation, HStack-method  
(HStack-class), 172
- graph\_implementation, Index-method  
([, Expression, missing, missing, ANY-method),  
342
- graph\_implementation, Kron-method  
(Kron-class), 186
- graph\_implementation, MulExpression-method  
(%\*, Expression, Expression-method),  
344
- graph\_implementation, Multiply-method  
(Multiply-class), 233
- graph\_implementation, NegExpression-method  
(-, Expression, missing-method),  
13
- graph\_implementation, Promote-method  
(Promote-class), 275
- graph\_implementation, Reshape-method  
(Reshape-class), 294
- graph\_implementation, SumEntries-method  
(SumEntries-class), 315
- graph\_implementation, Trace-method  
(Trace-class), 325
- graph\_implementation, Transpose-method  
(Transpose-class), 326
- graph\_implementation, UpperTri-method  
(UpperTri-class), 330
- graph\_implementation, VStack-method  
(VStack-class), 337
- graph\_implementation, Wrap-method  
(Wrap-class), 339
- group\_coeff\_offset, ConicSolver-method  
(ConicSolver-class), 71
- group\_constraints, 166



- GUROBI\_CONIC, [168](#)
- GUROBI\_CONIC (GUROBI\_CONIC-class), [167](#)
- GUROBI\_CONIC-class, [167](#)
- GUROBI\_QP, [169](#)
- GUROBI\_QP (GUROBI\_QP-class), [168](#)
- GUROBI\_QP-class, [168](#)
  
- harmonic\_mean, [171](#)
- HarmonicMean, [170](#)
- HStack, [173](#)
- HStack (HStack-class), [172](#)
- hstack, [171](#)
- HStack-class, [172](#)
- Huber, [175](#)
- Huber (Huber-class), [174](#)
- huber, [173](#)
- Huber-class, [174](#)
  
- id, [176](#)
- id, Canonical-method (Canonical-class), [47](#)
- id, ListORConstr-method (ListORConstr-class), [199](#)
- Im, Expression-method (complex-atoms), [54](#)
- Imag, [177](#)
- Imag (Imag-class), [177](#)
- Imag-class, [177](#)
- import\_solver, [178](#)
- import\_solver, CBC\_CONIC-method (CBC\_CONIC-class), [50](#)
- import\_solver, ConstantSolver-method (ConstantSolver-class), [77](#)
- import\_solver, CPLEX\_CONIC-method (CPLEX\_CONIC-class), [84](#)
- import\_solver, CPLEX\_QP-method (CPLEX\_QP-class), [86](#)
- import\_solver, CVXOPT-method (CVXOPT-class), [96](#)
- import\_solver, ECOS-method (ECOS-class), [131](#)
- import\_solver, GLPK-method (GLPK-class), [162](#)
- import\_solver, GUROBI\_CONIC-method (GUROBI\_CONIC-class), [167](#)
- import\_solver, GUROBI\_QP-method (GUROBI\_QP-class), [168](#)
- import\_solver, MOSEK-method (MOSEK-class), [230](#)
- import\_solver, OSQP-method (OSQP-class), [253](#)
- import\_solver, ReductionSolver-method (ReductionSolver-class), [291](#)
- import\_solver, SCS-method (SCS-class), [299](#)
- Index, [342](#), [343](#)
- Index
  - ([], Expression, missing, missing, ANY-method), [342](#)
- Index-class
  - ([], Expression, missing, missing, ANY-method), [342](#)
- IneqConstraint, [36](#)
- IneqConstraint-class
  - (<=, Expression, Expression-method), [34](#)
- installed\_solvers, [178](#)
- inv\_pos, [180](#)
- InverseData, [49](#), [55](#), [72](#), [87](#), [110](#), [170](#), [179](#), [254](#), [257](#), [269](#), [329](#)
- InverseData-class, [179](#)
- invert, [179](#)
- invert, Canonicalization, Solution, InverseData-method (Canonicalization-class), [49](#)
- invert, CBC\_CONIC, list, list-method (CBC\_CONIC-class), [50](#)
- invert, Chain, SolutionORList, list-method (Chain-class), [53](#)
- invert, Complex2Real, Solution, InverseData-method (Complex2Real-class), [55](#)
- invert, ConicSolver, Solution, InverseData-method (ConicSolver-class), [71](#)
- invert, ConstantSolver, Solution, list-method (ConstantSolver-class), [77](#)
- invert, CPLEX\_CONIC, list, list-method (CPLEX\_CONIC-class), [84](#)
- invert, CPLEX\_QP, list, InverseData-method (CPLEX\_QP-class), [86](#)
- invert, CvxAttr2Constr, Solution, list-method (CvxAttr2Constr-class), [96](#)
- invert, CVXOPT, list, list-method (CVXOPT-class), [96](#)
- invert, Dgp2Dcp, Solution, InverseData-method (Dgp2Dcp-class), [109](#)
- invert, ECOS, list, list-method (ECOS-class), [131](#)
- invert, EvalParams, Solution, list-method

- (EvalParams-class), 142
- invert, FlipObjective, Solution, list-method  
(FlipObjective-class), 154
- invert, GLPK, list, list-method  
(GLPK-class), 162
- invert, GUROBI\_CONIC, list, list-method  
(GUROBI\_CONIC-class), 167
- invert, GUROBI\_QP, list, InverseData-method  
(GUROBI\_QP-class), 168
- invert, MatrixStuffing, Solution, InverseData-method  
(MatrixStuffing-class), 213
- invert, MOSEK, ANY, ANY-method  
(MOSEK-class), 230
- invert, OSQP, list, InverseData-method  
(OSQP-class), 253
- invert, Reduction, Solution, list-method  
(Reduction-class), 290
- invert, SCS, list, list-method  
(SCS-class), 299
- is.element, ANY, Rdict-method  
(Rdict-class), 287
- is\_affine (curvature-methods), 94
- is\_affine, Expression-method  
(Expression-class), 146
- is\_atom\_affine (curvature-atom), 92
- is\_atom\_affine, Atom-method  
(curvature-atom), 92
- is\_atom\_concave (curvature-atom), 92
- is\_atom\_concave, Abs-method (Abs-class),  
38
- is\_atom\_concave, AffAtom-method  
(AffAtom-class), 40
- is\_atom\_concave, Atom-method  
(curvature-atom), 92
- is\_atom\_concave, CumMax-method  
(CumMax-class), 87
- is\_atom\_concave, DivExpression-method  
(/, Expression, Expression-method),  
33
- is\_atom\_concave, Entr-method  
(Entr-class), 141
- is\_atom\_concave, Exp-method (Exp-class),  
143
- is\_atom\_concave, EyeMinusInv-method  
(EyeMinusInv-class), 152
- is\_atom\_concave, GeoMean-method  
(GeoMean-class), 155
- is\_atom\_concave, Huber-method  
(Huber-class), 174
- is\_atom\_concave, KLDiv-method  
(KLDiv-class), 184
- is\_atom\_concave, LambdaMax-method  
(LambdaMax-class), 188
- is\_atom\_concave, Log-method (Log-class),  
200
- is\_atom\_concave, LogDet-method  
(LogDet-class), 203
- is\_atom\_concave, Logistic-method  
(Logistic-class), 205
- is\_atom\_concave, LogSumExp-method  
(LogSumExp-class), 206
- is\_atom\_concave, MatrixFrac-method  
(MatrixFrac-class), 211
- is\_atom\_concave, MaxElemwise-method  
(MaxElemwise-class), 216
- is\_atom\_concave, MaxEntries-method  
(MaxEntries-class), 217
- is\_atom\_concave, MinElemwise-method  
(MinElemwise-class), 223
- is\_atom\_concave, MinEntries-method  
(MinEntries-class), 224
- is\_atom\_concave, MulExpression-method  
(%\*, Expression, Expression-method),  
344
- is\_atom\_concave, Norm1-method  
(Norm1-class), 240
- is\_atom\_concave, NormInf-method  
(NormInf-class), 244
- is\_atom\_concave, NormNuc-method  
(NormNuc-class), 246
- is\_atom\_concave, OneMinusPos-method  
(OneMinusPos-class), 251
- is\_atom\_concave, PfEigenvalue-method  
(PfEigenvalue-class), 257
- is\_atom\_concave, Pnorm-method  
(Pnorm-class), 260
- is\_atom\_concave, Power-method  
(Power-class), 263
- is\_atom\_concave, ProdEntries-method  
(ProdEntries-class), 271
- is\_atom\_concave, QuadForm-method  
(QuadForm-class), 282
- is\_atom\_concave, QuadOverLin-method  
(QuadOverLin-class), 284
- is\_atom\_concave, SigmaMax-method  
(SigmaMax-class), 302

- `is_atom_concave`, `SumLargest`-method  
(`SumLargest`-class), 316
- `is_atom_concave`, `SymbolicQuadForm`-method  
(`SymbolicQuadForm`-class), 322
- `is_atom_convex` (`curvature-atom`), 92
- `is_atom_convex`, `Abs`-method (`Abs`-class),  
38
- `is_atom_convex`, `AffAtom`-method  
(`AffAtom`-class), 40
- `is_atom_convex`, `Atom`-method  
(`curvature-atom`), 92
- `is_atom_convex`, `CumMax`-method  
(`CumMax`-class), 87
- `is_atom_convex`, `DivExpression`-method  
(`/`, `Expression`, `Expression`-method),  
33
- `is_atom_convex`, `Entr`-method  
(`Entr`-class), 141
- `is_atom_convex`, `Exp`-method (`Exp`-class),  
143
- `is_atom_convex`, `EyeMinusInv`-method  
(`EyeMinusInv`-class), 152
- `is_atom_convex`, `GeoMean`-method  
(`GeoMean`-class), 155
- `is_atom_convex`, `Huber`-method  
(`Huber`-class), 174
- `is_atom_convex`, `KLDiv`-method  
(`KLDiv`-class), 184
- `is_atom_convex`, `LambdaMax`-method  
(`LambdaMax`-class), 188
- `is_atom_convex`, `Log`-method (`Log`-class),  
200
- `is_atom_convex`, `LogDet`-method  
(`LogDet`-class), 203
- `is_atom_convex`, `Logistic`-method  
(`Logistic`-class), 205
- `is_atom_convex`, `LogSumExp`-method  
(`LogSumExp`-class), 206
- `is_atom_convex`, `MatrixFrac`-method  
(`MatrixFrac`-class), 211
- `is_atom_convex`, `MaxElemwise`-method  
(`MaxElemwise`-class), 216
- `is_atom_convex`, `MaxEntries`-method  
(`MaxEntries`-class), 217
- `is_atom_convex`, `MinElemwise`-method  
(`MinElemwise`-class), 223
- `is_atom_convex`, `MinEntries`-method  
(`MinEntries`-class), 224
- `is_atom_convex`, `MulExpression`-method  
(`%*`, `Expression`, `Expression`-method),  
344
- `is_atom_convex`, `Norm1`-method  
(`Norm1`-class), 240
- `is_atom_convex`, `NormInf`-method  
(`NormInf`-class), 244
- `is_atom_convex`, `NormNuc`-method  
(`NormNuc`-class), 246
- `is_atom_convex`, `OneMinusPos`-method  
(`OneMinusPos`-class), 251
- `is_atom_convex`, `PfEigenvalue`-method  
(`PfEigenvalue`-class), 257
- `is_atom_convex`, `Pnorm`-method  
(`Pnorm`-class), 260
- `is_atom_convex`, `Power`-method  
(`Power`-class), 263
- `is_atom_convex`, `ProdEntries`-method  
(`ProdEntries`-class), 271
- `is_atom_convex`, `QuadForm`-method  
(`QuadForm`-class), 282
- `is_atom_convex`, `QuadOverLin`-method  
(`QuadOverLin`-class), 284
- `is_atom_convex`, `SigmaMax`-method  
(`SigmaMax`-class), 302
- `is_atom_convex`, `SumLargest`-method  
(`SumLargest`-class), 316
- `is_atom_convex`, `SymbolicQuadForm`-method  
(`SymbolicQuadForm`-class), 322
- `is_atom_log_log_affine`  
(`log_log_curvature-atom`), 209
- `is_atom_log_log_affine`, `Atom`-method  
(`curvature-atom`), 92
- `is_atom_log_log_concave`  
(`log_log_curvature-atom`), 209
- `is_atom_log_log_concave`, `AddExpression`-method  
(`+`, `Expression`, `missing`-method),  
12
- `is_atom_log_log_concave`, `Atom`-method  
(`curvature-atom`), 92
- `is_atom_log_log_concave`, `DiagMat`-method  
(`DiagMat`-class), 123
- `is_atom_log_log_concave`, `DiagVec`-method  
(`DiagVec`-class), 125
- `is_atom_log_log_concave`, `DivExpression`-method  
(`/`, `Expression`, `Expression`-method),  
33
- `is_atom_log_log_concave`, `Exp`-method

- (Exp-class), 143
- is\_atom\_log\_log\_concave, EyeMinusInv-method (EyeMinusInv-class), 152
- is\_atom\_log\_log\_concave, GeoMean-method (GeoMean-class), 155
- is\_atom\_log\_log\_concave, HStack-method (HStack-class), 172
- is\_atom\_log\_log\_concave, Index-method ([, Expression, missing, missing, ANY-method), 342
- is\_atom\_log\_log\_concave, Log-method (Log-class), 200
- is\_atom\_log\_log\_concave, MaxElemwise-method (MaxElemwise-class), 216
- is\_atom\_log\_log\_concave, MaxEntries-method (MaxEntries-class), 217
- is\_atom\_log\_log\_concave, MinElemwise-method (MinElemwise-class), 223
- is\_atom\_log\_log\_concave, MinEntries-method (MinEntries-class), 224
- is\_atom\_log\_log\_concave, MulExpression-method (%\*%, Expression, Expression-method), 344
- is\_atom\_log\_log\_concave, Multiply-method (Multiply-class), 233
- is\_atom\_log\_log\_concave, NormInf-method (NormInf-class), 244
- is\_atom\_log\_log\_concave, OneMinusPos-method (OneMinusPos-class), 251
- is\_atom\_log\_log\_concave, PfEigenvalue-method (PfEigenvalue-class), 257
- is\_atom\_log\_log\_concave, Pnorm-method (Pnorm-class), 260
- is\_atom\_log\_log\_concave, Power-method (Power-class), 263
- is\_atom\_log\_log\_concave, ProdEntries-method (ProdEntries-class), 271
- is\_atom\_log\_log\_concave, Promote-method (Promote-class), 275
- is\_atom\_log\_log\_concave, QuadForm-method (QuadForm-class), 282
- is\_atom\_log\_log\_concave, QuadOverLin-method (QuadOverLin-class), 284
- is\_atom\_log\_log\_concave, Reshape-method (Reshape-class), 294
- is\_atom\_log\_log\_concave, SpecialIndex-method ([, Expression, index, missing, ANY-method), 341
- is\_atom\_log\_log\_concave, SumEntries-method (SumEntries-class), 315
- is\_atom\_log\_log\_concave, Trace-method (Trace-class), 325
- is\_atom\_log\_log\_concave, Transpose-method (Transpose-class), 326
- is\_atom\_log\_log\_concave, UpperTri-method (UpperTri-class), 330
- is\_atom\_log\_log\_concave, VStack-method (VStack-class), 337
- is\_atom\_log\_log\_concave, Wrap-method (Wrap-class), 339
- is\_atom\_log\_log\_convex (log\_log\_curvature-atom), 209
- is\_atom\_log\_log\_convex, AddExpression-method (+, Expression, missing-method), 12
- is\_atom\_log\_log\_convex, Atom-method (curvature-atom), 92
- is\_atom\_log\_log\_convex, DiagMat-method (DiagMat-class), 123
- is\_atom\_log\_log\_convex, DiagVec-method (DiagVec-class), 125
- is\_atom\_log\_log\_convex, DivExpression-method (/ , Expression, Expression-method), 33
- is\_atom\_log\_log\_convex, Exp-method (Exp-class), 143
- is\_atom\_log\_log\_convex, EyeMinusInv-method (EyeMinusInv-class), 152
- is\_atom\_log\_log\_convex, GeoMean-method (GeoMean-class), 155
- is\_atom\_log\_log\_convex, HStack-method (HStack-class), 172
- is\_atom\_log\_log\_convex, Index-method ([, Expression, missing, missing, ANY-method), 342
- is\_atom\_log\_log\_convex, Log-method (Log-class), 200
- is\_atom\_log\_log\_convex, MaxElemwise-method (MaxElemwise-class), 216
- is\_atom\_log\_log\_convex, MaxEntries-method (MaxEntries-class), 217
- is\_atom\_log\_log\_convex, MinElemwise-method (MinElemwise-class), 223
- is\_atom\_log\_log\_convex, MinEntries-method (MinEntries-class), 224
- is\_atom\_log\_log\_convex, MulExpression-method

- (%\*%, Expression, Expression-method), 344
- is\_atom\_log\_log\_convex, Multiply-method (Multiply-class), 233
- is\_atom\_log\_log\_convex, NormInf-method (NormInf-class), 244
- is\_atom\_log\_log\_convex, OneMinusPos-method (OneMinusPos-class), 251
- is\_atom\_log\_log\_convex, PfEigenvalue-method (PfEigenvalue-class), 257
- is\_atom\_log\_log\_convex, Pnorm-method (Pnorm-class), 260
- is\_atom\_log\_log\_convex, Power-method (Power-class), 263
- is\_atom\_log\_log\_convex, ProdEntries-method (ProdEntries-class), 271
- is\_atom\_log\_log\_convex, Promote-method (Promote-class), 275
- is\_atom\_log\_log\_convex, QuadForm-method (QuadForm-class), 282
- is\_atom\_log\_log\_convex, QuadOverLin-method (QuadOverLin-class), 284
- is\_atom\_log\_log\_convex, Reshape-method (Reshape-class), 294
- is\_atom\_log\_log\_convex, SpecialIndex-method ([, Expression, index, missing, ANY-method), 341
- is\_atom\_log\_log\_convex, SumEntries-method (SumEntries-class), 315
- is\_atom\_log\_log\_convex, Trace-method (Trace-class), 325
- is\_atom\_log\_log\_convex, Transpose-method (Transpose-class), 326
- is\_atom\_log\_log\_convex, UpperTri-method (UpperTri-class), 330
- is\_atom\_log\_log\_convex, VStack-method (VStack-class), 337
- is\_atom\_log\_log\_convex, Wrap-method (Wrap-class), 339
- is\_complex (complex-methods), 54
- is\_complex, AffAtom-method (AffAtom-class), 40
- is\_complex, Atom-method (Atom-class), 42
- is\_complex, BinaryOperator-method (BinaryOperator-class), 45
- is\_complex, Constant-method (Constant-class), 75
- is\_complex, Constraint-method (Constraint-class), 79
- is\_complex, Expression-method (Expression-class), 146
- is\_complex, Imag-method (Imag-class), 177
- is\_complex, Leaf-method (Leaf-class), 194
- is\_complex, Real-method (Real-class), 289
- is\_concave (curvature-methods), 94
- is\_concave, Atom-method (Atom-class), 42
- is\_concave, Expression-method (Expression-class), 146
- is\_concave, Leaf-method (Leaf-class), 194
- is\_constant (curvature-methods), 94
- is\_constant, Expression-method (Expression-class), 146
- is\_constant, Power-method (Power-class), 263
- is\_convex (curvature-methods), 94
- is\_convex, Atom-method (Atom-class), 42
- is\_convex, Expression-method (Expression-class), 146
- is\_convex, Leaf-method (Leaf-class), 194
- is\_dcp, 180
- is\_dcp, Constraint-method (Constraint-class), 79
- is\_dcp, EqConstraint-method (==, Expression, Expression-method), 36
- is\_dcp, ExpCone-method (ExpCone-class), 145
- is\_dcp, Expression-method (Expression-class), 146
- is\_dcp, IneqConstraint-method (<=, Expression, Expression-method), 34
- is\_dcp, Maximize-method (Maximize-class), 219
- is\_dcp, Minimize-method (Minimize-class), 226
- is\_dcp, NonPosConstraint-method (NonPosConstraint-class), 237
- is\_dcp, Problem-method (Problem-class), 267
- is\_dcp, PSDConstraint-method (%>>%), 346
- is\_dcp, SOC-method (SOC-class), 308
- is\_dcp, ZeroConstraint-method (ZeroConstraint-class), 340
- is\_decr (curvature-comp), 94
- is\_decr, Abs-method (Abs-class), 38

- is\_decr, AffAtom-method (AffAtom-class),  
40
- is\_decr, Atom-method (curvature-comp), 94
- is\_decr, Conjugate-method  
(Conjugate-class), 73
- is\_decr, Conv-method (Conv-class), 83
- is\_decr, CumMax-method (CumMax-class), 87
- is\_decr, DivExpression-method  
(/, Expression, Expression-method),  
33
- is\_decr, Entr-method (Entr-class), 141
- is\_decr, Exp-method (Exp-class), 143
- is\_decr, EyeMinusInv-method  
(EyeMinusInv-class), 152
- is\_decr, GeoMean-method (GeoMean-class),  
155
- is\_decr, Huber-method (Huber-class), 174
- is\_decr, KLDiv-method (KLDiv-class), 184
- is\_decr, Kron-method (Kron-class), 186
- is\_decr, LambdaMax-method  
(LambdaMax-class), 188
- is\_decr, Log-method (Log-class), 200
- is\_decr, LogDet-method (LogDet-class),  
203
- is\_decr, Logistic-method  
(Logistic-class), 205
- is\_decr, LogSumExp-method  
(LogSumExp-class), 206
- is\_decr, MatrixFrac-method  
(MatrixFrac-class), 211
- is\_decr, MaxElemwise-method  
(MaxElemwise-class), 216
- is\_decr, MaxEntries-method  
(MaxEntries-class), 217
- is\_decr, MinElemwise-method  
(MinElemwise-class), 223
- is\_decr, MinEntries-method  
(MinEntries-class), 224
- is\_decr, MulExpression-method  
(%\*, Expression, Expression-method),  
344
- is\_decr, NegExpression-method  
(-, Expression, missing-method),  
13
- is\_decr, Norm1-method (Norm1-class), 240
- is\_decr, NormInf-method (NormInf-class),  
244
- is\_decr, NormNuc-method (NormNuc-class),  
246
- is\_decr, OneMinusPos-method  
(OneMinusPos-class), 251
- is\_decr, PFEigenvalue-method  
(PFEigenvalue-class), 257
- is\_decr, Pnorm-method (Pnorm-class), 260
- is\_decr, Power-method (Power-class), 263
- is\_decr, ProdEntries-method  
(ProdEntries-class), 271
- is\_decr, QuadForm-method  
(QuadForm-class), 282
- is\_decr, QuadOverLin-method  
(QuadOverLin-class), 284
- is\_decr, SigmaMax-method  
(SigmaMax-class), 302
- is\_decr, SumLargest-method  
(SumLargest-class), 316
- is\_decr, SymbolicQuadForm-method  
(SymbolicQuadForm-class), 322
- is\_dgp, 181
- is\_dgp, Constraint-method  
(Constraint-class), 79
- is\_dgp, EqConstraint-method  
(=, Expression, Expression-method),  
36
- is\_dgp, ExpCone-method (ExpCone-class),  
145
- is\_dgp, Expression-method  
(Expression-class), 146
- is\_dgp, IneqConstraint-method  
(<=, Expression, Expression-method),  
34
- is\_dgp, Maximize-method  
(Maximize-class), 219
- is\_dgp, Minimize-method  
(Minimize-class), 226
- is\_dgp, NonPosConstraint-method  
(NonPosConstraint-class), 237
- is\_dgp, Problem-method (Problem-class),  
267
- is\_dgp, PSDConstraint-method (%>>%), 346
- is\_dgp, SOC-method (SOC-class), 308
- is\_dgp, ZeroConstraint-method  
(ZeroConstraint-class), 340
- is\_hermitian (matrix\_prop-methods), 214
- is\_hermitian, AddExpression-method  
(+, Expression, missing-method),  
12

- is\_hermitian, Conjugate-method (Conjugate-class), [73](#)
- is\_hermitian, Constant-method (Constant-class), [75](#)
- is\_hermitian, DiagVec-method (DiagVec-class), [125](#)
- is\_hermitian, Expression-method (Expression-class), [146](#)
- is\_hermitian, Leaf-method (Leaf-class), [194](#)
- is\_hermitian, NegExpression-method (-, Expression, missing-method), [13](#)
- is\_hermitian, Transpose-method (Transpose-class), [326](#)
- is\_imag (complex-methods), [54](#)
- is\_imag, AffAtom-method (AffAtom-class), [40](#)
- is\_imag, Atom-method (Atom-class), [42](#)
- is\_imag, BinaryOperator-method (BinaryOperator-class), [45](#)
- is\_imag, Constant-method (Constant-class), [75](#)
- is\_imag, Constraint-method (Constraint-class), [79](#)
- is\_imag, Expression-method (Expression-class), [146](#)
- is\_imag, Imag-method (Imag-class), [177](#)
- is\_imag, Leaf-method (Leaf-class), [194](#)
- is\_imag, Real-method (Real-class), [289](#)
- is\_incr (curvature-comp), [94](#)
- is\_incr, Abs-method (Abs-class), [38](#)
- is\_incr, AffAtom-method (AffAtom-class), [40](#)
- is\_incr, Atom-method (curvature-comp), [94](#)
- is\_incr, Conjugate-method (Conjugate-class), [73](#)
- is\_incr, Conv-method (Conv-class), [83](#)
- is\_incr, CumMax-method (CumMax-class), [87](#)
- is\_incr, DivExpression-method (/, Expression, Expression-method), [33](#)
- is\_incr, Entr-method (Entr-class), [141](#)
- is\_incr, Exp-method (Exp-class), [143](#)
- is\_incr, EyeMinusInv-method (EyeMinusInv-class), [152](#)
- is\_incr, GeoMean-method (GeoMean-class), [155](#)
- is\_incr, Huber-method (Huber-class), [174](#)
- is\_incr, KLDiv-method (KLDiv-class), [184](#)
- is\_incr, Kron-method (Kron-class), [186](#)
- is\_incr, LambdaMax-method (LambdaMax-class), [188](#)
- is\_incr, Log-method (Log-class), [200](#)
- is\_incr, LogDet-method (LogDet-class), [203](#)
- is\_incr, Logistic-method (Logistic-class), [205](#)
- is\_incr, LogSumExp-method (LogSumExp-class), [206](#)
- is\_incr, MatrixFrac-method (MatrixFrac-class), [211](#)
- is\_incr, MaxElemwise-method (MaxElemwise-class), [216](#)
- is\_incr, MaxEntries-method (MaxEntries-class), [217](#)
- is\_incr, MinElemwise-method (MinElemwise-class), [223](#)
- is\_incr, MinEntries-method (MinEntries-class), [224](#)
- is\_incr, MulExpression-method (%\*, Expression, Expression-method), [344](#)
- is\_incr, NegExpression-method (-, Expression, missing-method), [13](#)
- is\_incr, Norm1-method (Norm1-class), [240](#)
- is\_incr, NormInf-method (NormInf-class), [244](#)
- is\_incr, NormNuc-method (NormNuc-class), [246](#)
- is\_incr, OneMinusPos-method (OneMinusPos-class), [251](#)
- is\_incr, PfEigenvalue-method (PfEigenvalue-class), [257](#)
- is\_incr, Pnorm-method (Pnorm-class), [260](#)
- is\_incr, Power-method (Power-class), [263](#)
- is\_incr, ProdEntries-method (ProdEntries-class), [271](#)
- is\_incr, QuadForm-method (QuadForm-class), [282](#)
- is\_incr, QuadOverLin-method (QuadOverLin-class), [284](#)
- is\_incr, SigmaMax-method (SigmaMax-class), [302](#)
- is\_incr, SumLargest-method

- (SumLargest-class), 316
- is\_incr, SymbolicQuadForm-method  
(SymbolicQuadForm-class), 322
- is\_installed, ConstantSolver-method  
(ConstantSolver-class), 77
- is\_installed, ReductionSolver-method  
(ReductionSolver-class), 291
- is\_log\_log\_affine  
(log\_log\_curvature-methods),  
210
- is\_log\_log\_affine, Expression-method  
(Expression-class), 146
- is\_log\_log\_concave  
(log\_log\_curvature-methods),  
210
- is\_log\_log\_concave, Atom-method  
(Atom-class), 42
- is\_log\_log\_concave, Expression-method  
(Expression-class), 146
- is\_log\_log\_concave, Leaf-method  
(Leaf-class), 194
- is\_log\_log\_constant  
(log\_log\_curvature-methods),  
210
- is\_log\_log\_constant, Expression-method  
(Expression-class), 146
- is\_log\_log\_convex  
(log\_log\_curvature-methods),  
210
- is\_log\_log\_convex, Atom-method  
(Atom-class), 42
- is\_log\_log\_convex, Expression-method  
(Expression-class), 146
- is\_log\_log\_convex, Leaf-method  
(Leaf-class), 194
- is\_matrix (size-methods), 307
- is\_matrix, Expression-method  
(Expression-class), 146
- is\_mixed\_integer, 181
- is\_mixed\_integer, Problem-method  
(Problem-class), 267
- is\_neg (leaf-attr), 194
- is\_neg, Leaf-method (Leaf-class), 194
- is\_nonneg (sign-methods), 305
- is\_nonneg, Atom-method (Atom-class), 42
- is\_nonneg, Constant-method  
(Constant-class), 75
- is\_nonneg, Expression-method  
(Expression-class), 146
- is\_nonneg, Leaf-method (Leaf-class), 194
- is\_nsd (matrix\_prop-methods), 214
- is\_nsd, AffAtom-method (AffAtom-class),  
40
- is\_nsd, Constant-method  
(Constant-class), 75
- is\_nsd, Expression-method  
(Expression-class), 146
- is\_nsd, Leaf-method (Leaf-class), 194
- is\_nsd, Multiply-method  
(Multiply-class), 233
- is\_pos (leaf-attr), 194
- is\_pos, Constant-method  
(Constant-class), 75
- is\_pos, Leaf-method (Leaf-class), 194
- is\_psd (matrix\_prop-methods), 214
- is\_psd, AffAtom-method (AffAtom-class),  
40
- is\_psd, Constant-method  
(Constant-class), 75
- is\_psd, Expression-method  
(Expression-class), 146
- is\_psd, Leaf-method (Leaf-class), 194
- is\_psd, Multiply-method  
(Multiply-class), 233
- is\_psd, PSDWrap-method (PSDWrap-class),  
276
- is\_pwl (curvature-methods), 94
- is\_pwl, Abs-method (Abs-class), 38
- is\_pwl, AffAtom-method (AffAtom-class),  
40
- is\_pwl, Expression-method  
(Expression-class), 146
- is\_pwl, Leaf-method (Leaf-class), 194
- is\_pwl, MaxElemwise-method  
(MaxElemwise-class), 216
- is\_pwl, MaxEntries-method  
(MaxEntries-class), 217
- is\_pwl, MinElemwise-method  
(MinElemwise-class), 223



- is\_pwl, MinEntries-method  
(MinEntries-class), 224
- is\_pwl, Norm1-method (Norm1-class), 240
- is\_pwl, NormInf-method (NormInf-class),  
244
- is\_pwl, Pnorm-method (Pnorm-class), 260
- is\_pwl, QuadForm-method  
(QuadForm-class), 282
- is\_qp, 182
- is\_qp, Problem-method (Problem-class),  
267
- is\_qpwa (curvature-methods), 94
- is\_qpwa, AffAtom-method (AffAtom-class),  
40
- is\_qpwa, DivExpression-method  
(/, Expression, Expression-method),  
33
- is\_qpwa, Expression-method  
(Expression-class), 146
- is\_qpwa, MatrixFrac-method  
(MatrixFrac-class), 211
- is\_qpwa, Objective-method  
(Objective-class), 250
- is\_qpwa, Power-method (Power-class), 263
- is\_qpwa, QuadOverLin-method  
(QuadOverLin-class), 284
- is\_quadratic (curvature-methods), 94
- is\_quadratic, AffAtom-method  
(AffAtom-class), 40
- is\_quadratic, DivExpression-method  
(/, Expression, Expression-method),  
33
- is\_quadratic, Expression-method  
(Expression-class), 146
- is\_quadratic, Huber-method  
(Huber-class), 174
- is\_quadratic, Leaf-method (Leaf-class),  
194
- is\_quadratic, MatrixFrac-method  
(MatrixFrac-class), 211
- is\_quadratic, Objective-method  
(Objective-class), 250
- is\_quadratic, Power-method  
(Power-class), 263
- is\_quadratic, QuadForm-method  
(QuadForm-class), 282
- is\_quadratic, QuadOverLin-method  
(QuadOverLin-class), 284
- is\_quadratic, SymbolicQuadForm-method  
(SymbolicQuadForm-class), 322
- is\_real (complex-methods), 54
- is\_real, Constraint-method  
(Constraint-class), 79
- is\_real, Expression-method  
(Expression-class), 146
- is\_scalar (size-methods), 307
- is\_scalar, Expression-method  
(Expression-class), 146
- is\_stuffed\_cone\_constraint, 182
- is\_stuffed\_cone\_objective, 183
- is\_stuffed\_qp\_objective, 183
- is\_symmetric (matrix\_prop-methods), 214
- is\_symmetric, AddExpression-method  
(+, Expression, missing-method),  
12
- is\_symmetric, Conjugate-method  
(Conjugate-class), 73
- is\_symmetric, Constant-method  
(Constant-class), 75
- is\_symmetric, DiagVec-method  
(DiagVec-class), 125
- is\_symmetric, Elementwise-method  
(Elementwise-class), 134
- is\_symmetric, Expression-method  
(Expression-class), 146
- is\_symmetric, Imag-method (Imag-class),  
177
- is\_symmetric, Leaf-method (Leaf-class),  
194
- is\_symmetric, NegExpression-method  
(-, Expression, missing-method),  
13
- is\_symmetric, Promote-method  
(Promote-class), 275
- is\_symmetric, Real-method (Real-class),  
289
- is\_symmetric, Transpose-method  
(Transpose-class), 326
- is\_vector (size-methods), 307
- is\_vector, Expression-method  
(Expression-class), 146
- is\_zero (sign-methods), 305
- is\_zero, Expression-method  
(Expression-class), 146
- kl\_div, 185
- KLDiv, 184

- KLDiv (KLDiv-class), 184
- KLDiv-class, 184
- Kron, 186
- Kron (Kron-class), 186
- Kron-class, 186
- kronecker
  - (kronecker, Expression, ANY-method), 187
- kronecker, ANY, Expression-method
  - (kronecker, Expression, ANY-method), 187
- kronecker, Expression, ANY-method, 187
  
- lambda\_max, 191
- lambda\_min, 192
- lambda\_sum\_largest, 193
- lambda\_sum\_smallest, 193
- LambdaMax, 189
- LambdaMax (LambdaMax-class), 188
- LambdaMax-class, 188
- LambdaMin, 189
- LambdaSumLargest, 190
- LambdaSumLargest
  - (LambdaSumLargest-class), 190
- LambdaSumLargest-class, 190
- LambdaSumSmallest, 191
- Leaf, 47, 150, 194, 196, 256, 274, 333, 334
- Leaf (Leaf-class), 194
- leaf-attr, 194
- Leaf-class, 194
- length, Rdict-method (Rdict-class), 287
- linearize, 198
- ListORConstr-class, 199
- Log, 201
- Log (Log-class), 200
- log (log, Expression-method), 199
- log, Expression-method, 199
- Log-class, 200
- log10 (log, Expression-method), 199
- log10, Expression-method
  - (log, Expression-method), 199
- Log1p, 202
- Log1p (Log1p-class), 202
- log1p (log, Expression-method), 199
- log1p, Expression-method
  - (log, Expression-method), 199
- Log1p-class, 202
- log2 (log, Expression-method), 199
- log2, Expression-method
  - (log, Expression-method), 199
- log\_det, 208
- log\_log\_curvature, 209
- log\_log\_curvature, Expression-method
  - (log\_log\_curvature), 209
- log\_log\_curvature-atom, 209
- log\_log\_curvature-methods, 210
- log\_sum\_exp, 210
- LogDet, 204
- LogDet (LogDet-class), 203
- LogDet-class, 203
- Logistic, 206
- Logistic (Logistic-class), 205
- logistic, 204
- Logistic-class, 205
- LogSumExp, 207
- LogSumExp (LogSumExp-class), 206
- LogSumExp-class, 206
  
- matrix\_frac, 213
- matrix\_prop-methods, 214
- matrix\_trace, 215
- MatrixFrac, 212
- MatrixFrac (MatrixFrac-class), 211
- MatrixFrac-class, 211
- MatrixStuffing, 213
- MatrixStuffing (MatrixStuffing-class), 213
- MatrixStuffing-class, 213
- max (max\_entries), 221
- max\_elemwise, 220
- max\_entries, 221
- MaxElemwise, 217
- MaxElemwise (MaxElemwise-class), 216
- MaxElemwise-class, 216
- MaxEntries, 218
- MaxEntries (MaxEntries-class), 217
- MaxEntries-class, 217
- Maximize, 183, 219, 250, 269, 270
- Maximize (Maximize-class), 219
- Maximize-class, 219
- mean (mean.Expression), 222
- mean.Expression, 222
- min (min\_entries), 227
- min\_elemwise, 227
- min\_entries, 227
- MinElemwise, 224
- MinElemwise (MinElemwise-class), 223

- MinElemwise-class, [223](#)
- MinEntries, [225](#)
- MinEntries (MinEntries-class), [224](#)
- MinEntries-class, [224](#)
- Minimize, [183](#), [226](#), [250](#), [269](#), [270](#)
- Minimize (Minimize-class), [226](#)
- Minimize-class, [226](#)
- mip\_capable, [228](#)
- mip\_capable, CBC\_CONIC-method (CBC\_CONIC-class), [50](#)
- mip\_capable, ConstantSolver-method (ConstantSolver-class), [77](#)
- mip\_capable, CPLEX\_CONIC-method (CPLEX\_CONIC-class), [84](#)
- mip\_capable, CPLEX\_QP-method (CPLEX\_QP-class), [86](#)
- mip\_capable, CVXOPT-method (CVXOPT-class), [96](#)
- mip\_capable, ECOS-method (ECOS-class), [131](#)
- mip\_capable, ECOS\_BB-method (ECOS\_BB-class), [133](#)
- mip\_capable, GLPK-method (GLPK-class), [162](#)
- mip\_capable, GLPK\_MI-method (GLPK\_MI-class), [164](#)
- mip\_capable, GUROBI\_CONIC-method (GUROBI\_CONIC-class), [167](#)
- mip\_capable, GUROBI\_QP-method (GUROBI\_QP-class), [168](#)
- mip\_capable, MOSEK-method (MOSEK-class), [230](#)
- mip\_capable, ReductionSolver-method (ReductionSolver-class), [291](#)
- mip\_capable, SCS-method (SCS-class), [299](#)
- mixed\_norm, [229](#)
- MixedNorm, [229](#)
- MOSEK, [231](#)
- MOSEK (MOSEK-class), [230](#)
- MOSEK-class, [230](#)
- MOSEK.parse\_dual\_vars, [232](#)
- MOSEK.recover\_dual\_variables, [232](#)
- MulExpression, [345](#)
- MulExpression
  - (%\*%, Expression, Expression-method), [344](#)
- MulExpression-class
  - (%\*%, Expression, Expression-method), [344](#)
- Multiply, [234](#), [344](#), [345](#)
- Multiply (Multiply-class), [233](#)
- multiply, [233](#)
- Multiply-class, [233](#)
- name, [235](#)
- name, AddExpression-method (+, Expression, missing-method), [12](#)
- name, Atom-method (Atom-class), [42](#)
- name, BinaryOperator-method (BinaryOperator-class), [45](#)
- name, CBC\_CONIC-method (CBC\_CONIC-class), [50](#)
- name, Constant-method (Constant-class), [75](#)
- name, ConstantSolver-method (ConstantSolver-class), [77](#)
- name, CPLEX\_CONIC-method (CPLEX\_CONIC-class), [84](#)
- name, CPLEX\_QP-method (CPLEX\_QP-class), [86](#)
- name, CVXOPT-method (CVXOPT-class), [96](#)
- name, ECOS-method (ECOS-class), [131](#)
- name, ECOS\_BB-method (ECOS\_BB-class), [133](#)
- name, EqConstraint-method (==, Expression, Expression-method), [36](#)
- name, Expression-method (Expression-class), [146](#)
- name, EyeMinusInv-method (EyeMinusInv-class), [152](#)
- name, GeoMean-method (GeoMean-class), [155](#)
- name, GLPK-method (GLPK-class), [162](#)
- name, GLPK\_MI-method (GLPK\_MI-class), [164](#)
- name, GUROBI\_CONIC-method (GUROBI\_CONIC-class), [167](#)
- name, GUROBI\_QP-method (GUROBI\_QP-class), [168](#)
- name, IneqConstraint-method (<=, Expression, Expression-method), [34](#)
- name, MOSEK-method (MOSEK-class), [230](#)
- name, NonPosConstraint-method (NonPosConstraint-class), [237](#)
- name, Norm1-method (Norm1-class), [240](#)
- name, NormInf-method (NormInf-class), [244](#)

- name, OneMinusPos-method
  - (OneMinusPos-class), 251
- name, OSQP-method (OSQP-class), 253
- name, Parameter-method
  - (Parameter-class), 255
- name, PfEigenvalue-method
  - (PfEigenvalue-class), 257
- name, Pnorm-method (Pnorm-class), 260
- name, Power-method (Power-class), 263
- name, PSDConstraint-method (%>>%), 346
- name, QuadForm-method (QuadForm-class), 282
- name, ReductionSolver-method
  - (ReductionSolver-class), 291
- name, SCS-method (SCS-class), 299
- name, SpecialIndex-method
  - ([, Expression, index, missing, ANY-method), 341
- name, UnaryOperator-method
  - (UnaryOperator-class), 328
- name, Variable-method (Variable-class), 334
- name, ZeroConstraint-method
  - (ZeroConstraint-class), 340
- names, DgpCanonMethods-method
  - (DgpCanonMethods-class), 122
- ncol, Atom-method (Atom-class), 42
- ncol, Expression-method
  - (Expression-class), 146
- ndim, Expression-method
  - (Expression-class), 146
- Neg, 235
- neg, 236
- NegExpression, 14
- NegExpression
  - (-, Expression, missing-method), 13
- NegExpression-class
  - (-, Expression, missing-method), 13
- NonlinearConstraint
  - (NonlinearConstraint-class), 236
- NonlinearConstraint-class, 236
- NonPosConstraint, 237
- NonPosConstraint-class, 237
- Norm, 238
- norm, 98
- norm
  - (norm, Expression, character-method), 238
- norm, Expression, character-method, 238
- Norm1, 241
- Norm1 (Norm1-class), 240
- norm1, 239
- Norm1-class, 240
- Norm2, 242
- norm2, 243
- norm\_inf, 247
- norm\_nuc, 248
- NormInf, 245
- NormInf (NormInf-class), 244
- NormInf-class, 244
- NormNuc, 246
- NormNuc (NormNuc-class), 246
- NormNuc-class, 246
- nrow, Atom-method (Atom-class), 42
- nrow, Expression-method
  - (Expression-class), 146
- num\_cones (cone-methods), 70
- num\_cones, ExpCone-method
  - (ExpCone-class), 145
- num\_cones, SOC-method (SOC-class), 308
- num\_cones, SOCAxis-method
  - (SOCAxis-class), 310
- Objective, 183, 251
- Objective (Objective-class), 250
- objective (problem-parts), 271
- objective, Problem-method
  - (Problem-class), 267
- Objective-arith, 249
- Objective-class, 250
- objective<- (problem-parts), 271
- objective<-, Problem-method
  - (Problem-class), 267
- one\_minus\_pos, 253
- OneMinusPos, 252
- OneMinusPos (OneMinusPos-class), 251
- OneMinusPos-class, 251
- OSQP, 254
- OSQP (OSQP-class), 253
- OSQP-class, 253
- p\_norm, 239, 279
- Parameter, 48, 150, 197, 235, 256, 270, 333
- Parameter (Parameter-class), 255

- Parameter-class, [255](#)
- parameters (expression-parts), [150](#)
- parameters, Canonical-method (Canonical-class), [47](#)
- parameters, Leaf-method (Leaf-class), [194](#)
- parameters, Parameter-method (Parameter-class), [255](#)
- parameters, Problem-method (Problem-class), [267](#)
- perform, [257](#)
- perform, Canonicalization, Problem-method (Canonicalization-class), [49](#)
- perform, CBC\_CONIC, Problem-method (CBC\_CONIC-class), [50](#)
- perform, Chain, Problem-method (Chain-class), [53](#)
- perform, Complex2Real, Problem-method (Complex2Real-class), [55](#)
- perform, ConstantSolver, Problem-method (ConstantSolver-class), [77](#)
- perform, CPLEX\_CONIC, Problem-method (CPLEX\_CONIC-class), [84](#)
- perform, CvxAttr2Constr, Problem-method (CvxAttr2Constr-class), [96](#)
- perform, CVXOPT, Problem-method (CVXOPT-class), [96](#)
- perform, Dcp2Cone, Problem-method (Dcp2Cone-class), [99](#)
- perform, Dgp2Dcp, Problem-method (Dgp2Dcp-class), [109](#)
- perform, ECOS, Problem-method (ECOS-class), [131](#)
- perform, ECOS\_BB, Problem-method (ECOS\_BB-class), [133](#)
- perform, EvalParams, Problem-method (EvalParams-class), [142](#)
- perform, FlipObjective, Problem-method (FlipObjective-class), [154](#)
- perform, GUROBI\_CONIC, Problem-method (GUROBI\_CONIC-class), [167](#)
- perform, MatrixStuffing, Problem-method (MatrixStuffing-class), [213](#)
- perform, MOSEK, Problem-method (MOSEK-class), [230](#)
- perform, QpSolver, Problem-method (QpSolver-class), [281](#)
- perform, Reduction, Problem-method (Reduction-class), [290](#)
- perform, SCS, Problem-method (SCS-class), [299](#)
- pf\_eigenvalue, [259](#)
- PfEigenvalue, [258](#)
- PfEigenvalue (PfEigenvalue-class), [257](#)
- PfEigenvalue-class, [257](#)
- Pnorm, [261](#)
- Pnorm (Pnorm-class), [260](#)
- Pnorm-class, [260](#)
- Pos, [262](#)
- pos, [263](#)
- Power, [265](#)
- Power (Power-class), [263](#)
- power (^, Expression, numeric-method), [347](#)
- Power-class, [263](#)
- prepend, SolvingChain, Chain-method (SolvingChain-class), [312](#)
- Problem, [39](#), [49](#), [51](#), [53](#), [55](#), [71](#), [72](#), [78](#), [85](#), [96](#), [97](#), [99](#), [110](#), [132](#), [133](#), [135](#), [142](#), [154](#), [161](#), [168](#), [180–182](#), [213](#), [231](#), [257](#), [267](#), [269](#), [271](#), [277](#), [278](#), [281](#), [290](#), [291](#), [293](#), [300](#), [308](#), [312](#), [329](#), [333](#)
- Problem (Problem-class), [267](#)
- Problem-arith, [266](#)
- Problem-class, [267](#)
- problem-parts, [271](#)
- prod (prod\_entries), [273](#)
- prod\_entries, [273](#)
- ProdEntries, [272](#)
- ProdEntries (ProdEntries-class), [271](#)
- ProdEntries-class, [271](#)
- project (project-methods), [274](#)
- project, Leaf-method (Leaf-class), [194](#)
- project-methods, [274](#)
- project\_and\_assign (project-methods), [274](#)
- project\_and\_assign, Leaf-method (Leaf-class), [194](#)
- Promote, [275](#)
- Promote (Promote-class), [275](#)
- Promote-class, [275](#)
- psd\_coeff\_offset, [277](#)
- PSDConstraint, [347](#)
- PSDConstraint (%>>%), [346](#)
- PSDConstraint-class (%>>%), [346](#)
- PSDWrap, [276](#)
- PSDWrap (PSDWrap-class), [276](#)
- PSDWrap-class, [276](#)

- psolve, [277](#)
- psolve, Problem-method (psolve), [277](#)
- Qp2SymbolicQp-class, [281](#)
- QpMatrixStuffing
  - (QpMatrixStuffing-class), [281](#)
- QpMatrixStuffing-class, [281](#)
- QpSolver, [281](#)
- QpSolver-class, [281](#)
- quad\_form, [286](#)
- quad\_over\_lin, [286](#)
- QuadForm, [283](#)
- QuadForm (QuadForm-class), [282](#)
- QuadForm-class, [282](#)
- QuadOverLin, [285](#)
- QuadOverLin (QuadOverLin-class), [284](#)
- QuadOverLin-class, [284](#)
- Rdict, [288](#), [289](#)
- Rdict (Rdict-class), [287](#)
- Rdict-class, [287](#)
- Rdictdefault, [288](#)
- Rdictdefault (Rdictdefault-class), [288](#)
- Rdictdefault-class, [288](#)
- Re, Expression-method (complex-atoms), [54](#)
- Real, [289](#)
- Real (Real-class), [289](#)
- Real-class, [289](#)
- reduce, [290](#), [297](#)
- reduce, Reduction-method
  - (Reduction-class), [290](#)
- Reduction, [39](#), [179](#), [257](#), [290](#), [291](#), [297](#)
- Reduction-class, [290](#)
- reduction\_format\_constr, ConicSolver-method
  - (ConicSolver-class), [71](#)
- reduction\_format\_constr, SCS-method
  - (SCS-class), [299](#)
- reduction\_solve, ConstantSolver, ANY-method
  - (ConstantSolver-class), [77](#)
- reduction\_solve, ReductionSolver, ANY-method
  - (ReductionSolver-class), [291](#)
- reduction\_solve, SolvingChain, Problem-method
  - (SolvingChain-class), [312](#)
- reduction\_solve\_via\_data, SolvingChain-method
  - (SolvingChain-class), [312](#)
- ReductionSolver, [178](#), [228](#), [293](#)
- ReductionSolver-class, [291](#)
- remove\_from\_solver\_blacklist
  - (installed\_solvers), [178](#)
- resetOptions, [293](#)
- Reshape, [295](#)
- Reshape (Reshape-class), [294](#)
- reshape (reshape\_expr), [295](#)
- Reshape-class, [294](#)
- reshape\_expr, [295](#)
- residual (residual-methods), [296](#)
- residual, Constraint-method
  - (Constraint-class), [79](#)
- residual, EqConstraint-method
  - (=, Expression, Expression-method), [36](#)
- residual, ExpCone-method
  - (ExpCone-class), [145](#)
- residual, IneqConstraint-method
  - (<=, Expression, Expression-method), [34](#)
- residual, NonPosConstraint-method
  - (NonPosConstraint-class), [237](#)
- residual, PSDConstraint-method (%>>%), [346](#)
- residual, SOC-method (SOC-class), [308](#)
- residual, ZeroConstraint-method
  - (ZeroConstraint-class), [340](#)
- residual-methods, [296](#)
- retrieve, [297](#)
- retrieve, Reduction, Solution-method
  - (Reduction-class), [290](#)
- scaled\_lower\_tri, [298](#)
- scalene, [298](#)
- SCS, [300](#)
- SCS (SCS-class), [299](#)
- SCS-class, [299](#)
- SCS.dims\_to\_solver\_dict, [301](#)
- SCS.extract\_dual\_value, [301](#)
- set\_solver\_blacklist
  - (installed\_solvers), [178](#)
- setIdCounter, [176](#), [302](#)
- show, Constant-method (Constant-class), [75](#)
- sigma\_max, [304](#)
- SigmaMax, [303](#)
- SigmaMax (SigmaMax-class), [302](#)
- SigmaMax-class, [302](#)
- sign, Expression-method, [304](#)
- sign-methods, [305](#)
- sign\_from\_args, [306](#)

- sign\_from\_args, Abs-method (Abs-class), 38
- sign\_from\_args, AffAtom-method (AffAtom-class), 40
- sign\_from\_args, Atom-method (sign\_from\_args), 306
- sign\_from\_args, BinaryOperator-method (BinaryOperator-class), 45
- sign\_from\_args, Conv-method (Conv-class), 83
- sign\_from\_args, CumMax-method (CumMax-class), 87
- sign\_from\_args, Entr-method (Entr-class), 141
- sign\_from\_args, Exp-method (Exp-class), 143
- sign\_from\_args, EyeMinusInv-method (EyeMinusInv-class), 152
- sign\_from\_args, GeoMean-method (GeoMean-class), 155
- sign\_from\_args, Huber-method (Huber-class), 174
- sign\_from\_args, KLDiv-method (KLDiv-class), 184
- sign\_from\_args, Kron-method (Kron-class), 186
- sign\_from\_args, LambdaMax-method (LambdaMax-class), 188
- sign\_from\_args, Log-method (Log-class), 200
- sign\_from\_args, Log1p-method (Log1p-class), 202
- sign\_from\_args, LogDet-method (LogDet-class), 203
- sign\_from\_args, Logistic-method (Logistic-class), 205
- sign\_from\_args, LogSumExp-method (LogSumExp-class), 206
- sign\_from\_args, MatrixFrac-method (MatrixFrac-class), 211
- sign\_from\_args, MaxElemwise-method (MaxElemwise-class), 216
- sign\_from\_args, MaxEntries-method (MaxEntries-class), 217
- sign\_from\_args, MinElemwise-method (MinElemwise-class), 223
- sign\_from\_args, MinEntries-method (MinEntries-class), 224
- sign\_from\_args, NegExpression-method (-, Expression, missing-method), 13
- sign\_from\_args, Norm1-method (Norm1-class), 240
- sign\_from\_args, NormInf-method (NormInf-class), 244
- sign\_from\_args, NormNuc-method (NormNuc-class), 246
- sign\_from\_args, OneMinusPos-method (OneMinusPos-class), 251
- sign\_from\_args, PfEigenvalue-method (PfEigenvalue-class), 257
- sign\_from\_args, Pnorm-method (Pnorm-class), 260
- sign\_from\_args, Power-method (Power-class), 263
- sign\_from\_args, ProdEntries-method (ProdEntries-class), 271
- sign\_from\_args, QuadForm-method (QuadForm-class), 282
- sign\_from\_args, QuadOverLin-method (QuadOverLin-class), 284
- sign\_from\_args, SigmaMax-method (SigmaMax-class), 302
- sign\_from\_args, SumLargest-method (SumLargest-class), 316
- sign\_from\_args, SymbolicQuadForm-method (SymbolicQuadForm-class), 322
- size, 306
- size, Constraint-method (Constraint-class), 79
- size, EqConstraint-method (==, Expression, Expression-method), 36
- size, ExpCone-method (ExpCone-class), 145
- size, Expression-method (Expression-class), 146
- size, IneqConstraint-method (<=, Expression, Expression-method), 34
- size, ListORExpr-method (size), 306
- size, SOC-method (SOC-class), 308
- size, SOCAxis-method (SOCAxis-class), 310
- size, ZeroConstraint-method (Constraint-class), 79
- size-methods, 307
- size\_metrics (problem-parts), 271

- size\_metrics, Problem-method  
(Problem-class), 267
- SizeMetrics (SizeMetrics-class), 308
- SizeMetrics-class, 308
- SOC, 309
- SOC (SOC-class), 308
- SOC-class, 308
- SOCAxis, 70, 311
- SOCAxis (SOCAxis-class), 310
- SOCAxis-class, 310
- Solution, 49, 53, 55, 72, 78, 79, 96, 110, 142,  
154, 179, 213, 269, 291, 297, 311,  
329
- Solution-class, 311
- solve (psolve), 277
- solve, Problem, ANY-method (psolve), 277
- solve\_via\_data, CBC\_CONIC-method  
(CBC\_CONIC-class), 50
- solve\_via\_data, ConstantSolver-method  
(ConstantSolver-class), 77
- solve\_via\_data, CPLEX\_CONIC-method  
(CPLEX\_CONIC-class), 84
- solve\_via\_data, CPLEX\_QP-method  
(CPLEX\_QP-class), 86
- solve\_via\_data, CVXOPT-method  
(CVXOPT-class), 96
- solve\_via\_data, ECOS-method  
(ReductionSolver-class), 291
- solve\_via\_data, ECOS\_BB-method  
(ECOS\_BB-class), 133
- solve\_via\_data, GLPK-method  
(GLPK-class), 162
- solve\_via\_data, GLPK\_MI-method  
(GLPK\_MI-class), 164
- solve\_via\_data, GUROBI\_CONIC-method  
(GUROBI\_CONIC-class), 167
- solve\_via\_data, GUROBI\_QP-method  
(GUROBI\_QP-class), 168
- solve\_via\_data, MOSEK-method  
(MOSEK-class), 230
- solve\_via\_data, OSQP-method  
(OSQP-class), 253
- solve\_via\_data, ReductionSolver-method  
(ReductionSolver-class), 291
- solve\_via\_data, SCS-method (SCS-class),  
299
- solver\_stats, Problem-method  
(Problem-class), 267
- solver\_stats<-, Problem-method  
(Problem-class), 267
- SolverStats (SolverStats-class), 312
- SolverStats-class, 312
- SolvingChain, 81, 313
- SolvingChain-class, 312
- SpecialIndex  
([, Expression, index, missing, ANY-method),  
341
- SpecialIndex-class  
([, Expression, index, missing, ANY-method),  
341
- sqrt (sqrt, Expression-method), 314
- sqrt, Expression-method, 314
- square (square, Expression-method), 314
- square, Expression-method, 314
- status, Problem-method (Problem-class),  
267
- status\_map, CBC\_CONIC-method  
(CBC\_CONIC-class), 50
- status\_map, CPLEX\_CONIC-method  
(CPLEX\_CONIC-class), 84
- status\_map, CPLEX\_QP-method  
(CPLEX\_QP-class), 86
- status\_map, CVXOPT-method  
(CVXOPT-class), 96
- status\_map, ECOS-method (ECOS-class), 131
- status\_map, GLPK-method (GLPK-class), 162
- status\_map, GLPK\_MI-method  
(GLPK\_MI-class), 164
- status\_map, GUROBI\_CONIC-method  
(GUROBI\_CONIC-class), 167
- status\_map, GUROBI\_QP-method  
(GUROBI\_QP-class), 168
- status\_map, OSQP-method (OSQP-class), 253
- status\_map, SCS-method (SCS-class), 299
- status\_map\_lp, CBC\_CONIC-method  
(CBC\_CONIC-class), 50
- status\_map\_mip, CBC\_CONIC-method  
(CBC\_CONIC-class), 50
- stuffed\_objective, ConeMatrixStuffing, Problem, CoeffExtractor  
(ConeMatrixStuffing-class), 71
- sum (sum\_entries), 318
- sum\_entries, 318
- sum\_largest, 319
- sum\_smallest, 320
- sum\_squares, 321
- SumEntries, 315



- SumEntries (SumEntries-class), 315
- SumEntries-class, 315
- SumLargest, 317
- SumLargest (SumLargest-class), 316
- SumLargest-class, 316
- SumSmallest, 317
- SumSquares, 318
- SymbolicQuadForm, 322
- SymbolicQuadForm
  - (SymbolicQuadForm-class), 322
- SymbolicQuadForm-class, 322
  
- t (t.Expression), 323
- t,Expression-method (t.Expression), 323
- t.Expression, 323
- to\_numeric, 324
- to\_numeric,Abs-method (Abs-class), 38
- to\_numeric,AddExpression-method
  - (+,Expression,missing-method), 12
- to\_numeric,BinaryOperator-method
  - (BinaryOperator-class), 45
- to\_numeric,Conjugate-method
  - (Conjugate-class), 73
- to\_numeric,Conv-method (Conv-class), 83
- to\_numeric,CumMax-method
  - (CumMax-class), 87
- to\_numeric,CumSum-method
  - (CumSum-class), 90
- to\_numeric,DiagMat-method
  - (DiagMat-class), 123
- to\_numeric,DiagVec-method
  - (DiagVec-class), 125
- to\_numeric,DivExpression-method
  - (/,Expression,Expression-method), 33
- to\_numeric,Entr-method (Entr-class), 141
- to\_numeric,Exp-method (Exp-class), 143
- to\_numeric,EyeMinusInv-method
  - (EyeMinusInv-class), 152
- to\_numeric,GeoMean-method
  - (GeoMean-class), 155
- to\_numeric,HStack-method
  - (HStack-class), 172
- to\_numeric,Huber-method (Huber-class), 174
- to\_numeric,Imag-method (Imag-class), 177
- to\_numeric,Index-method
  - ([,Expression,missing,missing,ANY-method), 342
- to\_numeric,KLDiv-method (KLDiv-class), 184
- to\_numeric,Kron-method (Kron-class), 186
- to\_numeric,LambdaMax-method
  - (LambdaMax-class), 188
- to\_numeric,LambdaSumLargest-method
  - (LambdaSumLargest-class), 190
- to\_numeric,Log-method (Log-class), 200
- to\_numeric,Log1p-method (Log1p-class), 202
- to\_numeric,LogDet-method
  - (LogDet-class), 203
- to\_numeric,Logistic-method
  - (Logistic-class), 205
- to\_numeric,LogSumExp-method
  - (LogSumExp-class), 206
- to\_numeric,MatrixFrac-method
  - (MatrixFrac-class), 211
- to\_numeric,MaxElemwise-method
  - (MaxElemwise-class), 216
- to\_numeric,MaxEntries-method
  - (MaxEntries-class), 217
- to\_numeric,MinElemwise-method
  - (MinElemwise-class), 223
- to\_numeric,MinEntries-method
  - (MinEntries-class), 224
- to\_numeric,MulExpression-method
  - (%\*,Expression,Expression-method), 344
- to\_numeric,Multiply-method
  - (Multiply-class), 233
- to\_numeric,Norm1-method (Norm1-class), 240
- to\_numeric,NormInf-method
  - (NormInf-class), 244
- to\_numeric,NormNuc-method
  - (NormNuc-class), 246
- to\_numeric,OneMinusPos-method
  - (OneMinusPos-class), 251
- to\_numeric,PfEigenvalue-method
  - (PfEigenvalue-class), 257
- to\_numeric,Pnorm-method (Pnorm-class), 260
- to\_numeric,Power-method (Power-class), 263
- to\_numeric,ProdEntries-method
  - (ProdEntries-class), 271

- to\_numeric, Promote-method (Promote-class), 275
- to\_numeric, QuadForm-method (QuadForm-class), 282
- to\_numeric, QuadOverLin-method (QuadOverLin-class), 284
- to\_numeric, Real-method (Real-class), 289
- to\_numeric, Reshape-method (Reshape-class), 294
- to\_numeric, SigmaMax-method (SigmaMax-class), 302
- to\_numeric, SpecialIndex-method ([, Expression, missing, missing, ANY-method), 342
- to\_numeric, SumEntries-method (SumEntries-class), 315
- to\_numeric, SumLargest-method (SumLargest-class), 316
- to\_numeric, Trace-method (Trace-class), 325
- to\_numeric, Transpose-method (Transpose-class), 326
- to\_numeric, UnaryOperator-method (UnaryOperator-class), 328
- to\_numeric, UpperTri-method (UpperTri-class), 330
- to\_numeric, VStack-method (VStack-class), 337
- to\_numeric, Wrap-method (Wrap-class), 339
- total\_variation (tv), 327
- TotalVariation, 324
- tr (matrix\_trace), 215
- Trace, 325
- Trace (Trace-class), 325
- trace (matrix\_trace), 215
- Trace-class, 325
- Transpose, 326
- Transpose (Transpose-class), 326
- Transpose-class, 326
- tri\_to\_full, 327
- tv, 327
- UnaryOperator, 329
- UnaryOperator (UnaryOperator-class), 328
- UnaryOperator-class, 328
- unpack\_results, 329
- unpack\_results, Problem-method (Problem-class), 267
- upper\_tri, 332
- UpperTri, 331
- UpperTri (UpperTri-class), 330
- UpperTri-class, 330
- validate\_args, 332
- validate\_args, Atom-method (Atom-class), 42
- validate\_args, AxisAtom-method (AxisAtom-class), 44
- validate\_args, Conv-method (Conv-class), 83
- validate\_args, Elementwise-method (Elementwise-class), 134
- validate\_args, HStack-method (HStack-class), 172
- validate\_args, Huber-method (Huber-class), 174
- validate\_args, Kron-method (Kron-class), 186
- validate\_args, LambdaMax-method (LambdaMax-class), 188
- validate\_args, LambdaSumLargest-method (LambdaSumLargest-class), 190
- validate\_args, LogDet-method (LogDet-class), 203
- validate\_args, MatrixFrac-method (MatrixFrac-class), 211
- validate\_args, Pnorm-method (Pnorm-class), 260
- validate\_args, QuadForm-method (QuadForm-class), 282
- validate\_args, QuadOverLin-method (QuadOverLin-class), 284
- validate\_args, Reshape-method (Reshape-class), 294
- validate\_args, SumLargest-method (SumLargest-class), 316
- validate\_args, Trace-method (Trace-class), 325
- validate\_args, UpperTri-method (UpperTri-class), 330
- validate\_args, VStack-method (VStack-class), 337
- validate\_val, 333
- validate\_val, Leaf-method (Leaf-class), 194
- value (value-methods), 333
- value, Atom-method (Atom-class), 42

- value, CallbackParam-method  
(CallbackParam-class), 47
- value, Constant-method (Constant-class),  
75
- value, Expression-method  
(Expression-class), 146
- value, Leaf-method (Leaf-class), 194
- value, Objective-method  
(Objective-class), 250
- value, Parameter-method  
(Parameter-class), 255
- value, Problem-method (Problem-class),  
267
- value, Variable-method (Variable-class),  
334
- value-methods, 333
- value<- (value-methods), 333
- value<- , Leaf-method (Leaf-class), 194
- value<- , Parameter-method  
(Parameter-class), 255
- value<- , Problem-method (Problem-class),  
267
- value\_impl, Atom-method (Atom-class), 42
- Variable, 48, 150, 151, 176, 196, 235, 270,  
279, 329, 333, 334
- Variable (Variable-class), 334
- Variable-class, 334
- variables (expression-parts), 150
- variables, Canonical-method  
(Canonical-class), 47
- variables, Leaf-method (Leaf-class), 194
- variables, Problem-method  
(Problem-class), 267
- variables, Variable-method  
(Variable-class), 334
- vec, 335
- vectorized\_lower\_tri\_to\_mat, 336
- violation (residual-methods), 296
- violation, Constraint-method  
(Constraint-class), 79
- VStack, 338
- VStack (VStack-class), 337
- vstack, 336
- VStack-class, 337
  
- Wrap, 339
- Wrap (Wrap-class), 339
- Wrap-class, 339
  
- ZeroConstraint, 340
- ZeroConstraint-class, 340