

# CVXPY Exercises

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Files are posted at [https://github.com/SteveDiamond/tcmm14\\_exercises](https://github.com/SteveDiamond/tcmm14_exercises).

Before starting the exercises on the provided laptops, you must update matplotlib. At the command line, run

```
conda install matplotlib
```

1. *Hello world*. Solve the following optimization problem using CVXPY:

$$\begin{array}{ll}\text{minimize} & |x| - 2\sqrt{y} \\ \text{subject to} & 2 \geq e^x \\ & x + y = 5,\end{array}$$

where  $x, y \in \mathbf{R}$  are variables.

Find the optimal values of  $x$  and  $y$ .

2. *LASSO*. We wish to recover a sparse vector  $x \in \mathbf{R}^n$  from measurements  $y \in \mathbf{R}^m$ . Our measurement model tells us that

$$y = Ax + v,$$

where  $A \in \mathbf{R}^{m \times n}$  is a known matrix and  $v \in \mathbf{R}^m$  is unknown measurement error. The entries of  $v$  are drawn IID from the distribution  $\mathcal{N}(0, \sigma^2)$ .

We can first try to recover  $x$  by solving the optimization problem

$$\text{minimize} \quad \|Ax - y\|_2^2 + \gamma \|x\|_2^2.$$

This problem is called ridge regression.

The file `lasso.py` defines  $n$ ,  $m$ ,  $A$ ,  $x$ , and  $y$ . Use CVXPY to estimate  $x$  from  $y$  using ridge regression. Try multiple values of  $\gamma$ . Use the plotting code in `lasso.py` to compare the estimated  $x$  with the true  $x$ .

A more successful approach is to solve the LASSO problem

$$\text{minimize} \quad \|Ax - y\|_2^2 + \gamma \|x\|_1.$$

How many measurements  $m$  are needed to find an accurate  $x$  with ridge regression? How about with the LASSO?

3. *Minimum fuel optimal control.* We consider a vehicle moving along a 2D plane. The vehicle's state at time  $t$  is described by  $x_t \in \mathbf{R}^4$ , where  $(x_{t,0}, x_{t,1})$  is the position of the vehicle in two dimensions and  $(x_{t,2}, x_{t,3})$  is the vehicle velocity. At each time  $t$  a drive force  $(u_{t,0}, u_{t,1})$  is applied to the vehicle.

The dynamics of the vehicle's motion is given by the linear recurrence

$$x_{t+1} = Ax_t + Bu_t, \quad t = 0, \dots, N-1,$$

where  $A \in \mathbf{R}^{4 \times 4}$  and  $B \in \mathbf{R}^{4 \times 2}$  are given. We assume that the initial state is zero, *i.e.*,  $x_0 = 0$ .

The *minimum fuel optimal control problem* is to choose the drive force  $u_0, \dots, u_{N-1}$  so as to minimize the total fuel consumed, which is given by

$$F = \sum_{t=0}^{N-1} f(u_t),$$

subject to the constraint that  $x_N = x_{\text{des}}$ , where  $N$  is the (given) time horizon, and  $x_{\text{des}} \in \mathbf{R}^4$  is the (given) desired final or target state. The function  $f : \mathbf{R}^2 \rightarrow \mathbf{R}$  is the *fuel use map* and gives the amount of fuel used as a function of the drive force.

We will use

$$f(a) = \|a\|_2^2 + \gamma \|a\|_1.$$

The file `optimal_control.py` defines  $N$ ,  $A$ ,  $B$ , and  $x_{\text{des}}$ . Use CVXPY to solve the minimum fuel optimal control problem for  $\gamma \in \{0, 1, 10, 100\}$ .

Use the plotting code in `optimal_control.py` to plot  $x$  and  $u$  for each  $\gamma$ .

4. *Power grid single commodity flow.* Recall the definition of a single commodity flow problem from the talk:

$$\begin{aligned} & \text{minimize} && \sum_{i=1}^n \phi_i(f_i) + \sum_{j=1}^p \psi_j(s_j), \\ & \text{subject to} && \text{zero net flow at each node} \end{aligned}$$

where  $f_i$  is the flow on edge  $i$ ,  $s_j$  is the external source/sink flow into node  $j$ , and  $\phi_i, \psi_j$  are convex cost functions.

We will apply the single commodity flow framework to a power grid. Let nodes  $\{1, \dots, k\}$  be generators. The output at generator  $j$  is  $s_j$ . Each generator has the constraint  $0 \leq s_j \leq U_j$  for some maximum output  $U_j$  and the cost function  $\psi_j(s_j) = s_j^2$ .

Nodes  $\{k+1, \dots, p\}$  are consumers. Each consumer  $j$  has a fixed load  $L_j$ , meaning  $s_j = L_j$ .

Each edge  $i$  has the constraint  $|f_i| \leq c_i$  for some capacity  $c_i$  and the cost function  $\phi_i(f_i) = f_i^2$ . The edge flow cost represents power loss.

Explicitly, the power grid single commodity flow problem is

$$\begin{array}{ll}\text{minimize} & \sum_{i=1}^n f_i^2 + \sum_{j=1}^k s_j^2, \\ \text{subject to} & \text{zero net flow at each node} \\ & 0 \leq s_j \leq U_j, \quad j = 1, \dots, k \\ & s_j = L_j, \quad j = k+1, \dots, p \\ & |f_i| \leq c_i, \quad i = 1, \dots, n.\end{array}$$

The file `power_grid.py` defines the power grid graph, the maximum generator outputs  $U$ , loads  $L$ , and edge capacities  $c$ . Complete the classes **Generator**, **Consumer**, and **CapEdge** and use them to solve the power grid single commodity flow problem.

Use the plotting code in `power_grid.py` to plot the edge flows in the solution.

5. *Extra* I've included the code for the total variation in-painting example from the talk in `inpainting.py`. Feel free to play around with it if you have time. Try changing `PROB_PIXEL_LOST` to increase or decrease the number of known pixels.