

Package ‘ROI.plugin.nloptr’

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Version 0.3-3

Title 'nloptr' Plug-in for the 'R' Optimization Infrastructure

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Description Enhances the R Optimization Infrastructure ('ROI') package with the 'NLOpt' solver for solving nonlinear optimization problems.

Imports methods, stats, utils, ROI (>= 0.3-2), nloptr (>= 1.2.1)

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URL <http://R-Forge.R-project.org/projects/roi>

NeedsCompilation no

Repository CRAN

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Example-1	<i>NLP 1</i>
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Description

The following example solves the Rosenbrock function (https://en.wikipedia.org/wiki/Rosenbrock_function).

$$\text{minimize } f(x) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$

Examples

```
library(ROI)

f <- function(x) {
  return( 100 * (x[2] - x[1]^2)^2 + (1 - x[1])^2 )
}

f.gradient <- function(x) {
  return( c( -400 * x[1] * (x[2] - x[1] * x[1]) - 2 * (1 - x[1]),
            200 * (x[2] - x[1] * x[1])) )
}

x <- OP( objective = F_objective(f, n = 2L, G = f.gradient),
        bounds = V_bound(ld = -3, ud= 3, nobj = 2L) )

nlp <- ROI_solve(x, solver = "nloptr.lbfgs", start = c(-1.2, 1))
nlp
## Optimal solution found.
## The objective value is: 1.189412e-15
solution(nlp)
## [1] 1 1
```

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