Package 'ROI.plugin.quadprog'

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Title ROI Plug-in {quadprog}

Description Enhances the R Optimization Infrastructure ('ROI') package
by registering the 'quadprog' solver. It allows for solving quadratic programming (QP)
problems.

Imports methods, quadprog, ROI (>= 0.2-5), slam

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

NeedsCompilation no

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R topics documented:

`Example-1` *Quadratic Problem 1*

Description

$$maximize \;\; x_1^2 + x_2^2 + x_3^2 - 5x_2$$

$$subject\ to:$$

$$-4x_1 - 3x_2 + \geq -8$$

$$2x_1 + x_2 + \geq 2$$
$$-2x_2 + x_3 \geq 0$$
$$x_1, x_2, x_3 \geq 0$$

Examples

```
require("ROI")
A <- cbind(c(-4, -3, 0),
           c( 2,  1, 0),
           c( 0, -2, 1))
x <- OP(Q_objective(diag(3), L =  c(0, -5, 0)),
        L_constraint(L = t(A),
                     dir = rep(">=", 3),
                     rhs = c(-8, 2, 0)))

opt <- ROI_solve(x, solver="quadprog")
opt
## Optimal solution found.
## The objective value is: -2.380952e+00
solution(opt)
## [1]  0.4761905 1.0476190 2.0952381
```

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