Package 'LowRankQP'

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Title Low Rank Quadratic Programming

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Description This package contains routines and documentation for solving quadratic programming problems where the hessian is represented as the product of two matrices.

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R topics documented:

LowRankQP *Solve Low Rank Quadratic Programming Problems*

Description

This routine implements a primal-dual interior point method solving quadratic programming problems of the form

$$\begin{array}{ll} \text{min} & d^T alpha + 1/2 alpha^T H alpha \\ \text{such that} & A alpha = b \\ & 0 <= alpha <= u \end{array}$$

with dual

$$\begin{array}{ll} \min & 1/2alpha^T Halpha + beta^T b + xi^T u \\ \text{such that} & Halpha + c + A^T beta - zeta + xi = 0 \\ & xi, zeta >= 0 \end{array}$$

where $H = V$ if V is square and $H = VV^T$ otherwise.

Usage

```
LowRankQP(Vmat,dvec,Amat,bvec,uvec,method="PFCF",verbose=FALSE,niter=200)
```

Arguments

`Vmat`	matrix appearing in the quadratic function to be minimized.
`dvec`	vector appearing in the quadratic function to be minimized.
`Amat`	matrix defining the constraints under which we want to minimize the quadratic function.
`bvec`	vector holding the values of b (defaults to zero).
`uvec`	vector holding the values of u .
`method`	Method used for inverting H+D where D is full rank diagonal. If V is square: • 'LU': Use LU factorization. (More stable) • 'CHOL': Use Cholesky factorization. (Faster) If V is not square: • 'SMW': Use Sherman-Morrison-Woodbury (Faster) • 'PFCF': Use Product Form Cholesky Factorization (More stable)
`verbose`	Display iterations of LowRankQP.
`niter`	Number of iteration to perform.

Value

a list with the following components:

`alpha`	vector containing the solution of the quadratic programming problem.
`beta`	vector containing the solution of the dual of quadratic programming problem.
`xi`	vector containing the solution of the dual quadratic programming problem.
`zeta`	vector containing the solution of the dual quadratic programming problem.

References

Ormerod, J.T., Wand, M.P. and Koch, I. (2005). Penalised spline support vector classifiers: computational issues, in A.R. Francis, K.M. Matawie, A. Oshlack, G.K. Smyth (eds). Proceedings of the 20th International Workshop on Statistical Modelling, Sydney, Australia, pp. 33-47.

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Fine, S. and Scheinberg, K. (2001). Efficient SVM training using low-rank kernel representations. Journal of Machine Learning Research, 2, 243-264.

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Examples

```
library(LowRankQP)

# Assume we want to minimize: (0 -5 0 0 0 0) %*% alpha + 1/2 alpha[1:3]^T alpha[1:3]
# under the constraints:      A^T alpha = b
# with b = (-8,  2,  0 )^T
# and      (-4   2   0 )
#      A = (-3   1  -2 )
#          ( 0   0   1 )
#          (-1   0   0 )
#          ( 0  -1   0 )
#          ( 0   0  -1 )
#  alpha >= 0
#
# (Same example as used in quadprog)
#
# we can use LowRankQP as follows:

Vmat          <- matrix(0,6,6)
diag(Vmat)    <- c(1, 1,1,0,0,0)
dvec          <- c(0,-5,0,0,0,0)
Amat          <- matrix(c(-4,-3,0,-1,0,0,2,1,0,0,-1,0,0,-2,1,0,0,-1),6,3)
bvec          <- c(-8,2,0)
uvec          <- c(100,100,100,100,100,100)
LowRankQP(Vmat,dvec,t(Amat),bvec,uvec,method="CHOL")

# Now solve the same problem except use low-rank V

Vmat          <- matrix(c(1,0,0,0,0,0,0,1,0,0,0,0,0,0,1,0,0,0),6,3)
dvec          <- c(0,-5,0,0,0,0)
Amat          <- matrix(c(-4,-3,0,-1,0,0,2,1,0,0,-1,0,0,-2,1,0,0,-1),6,3)
bvec          <- c(-8,2,0)
uvec          <- c(100,100,100,100,100,100)
LowRankQP(Vmat,dvec,t(Amat),bvec,uvec,method="SMW")
```

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