# Optidef <br> A Latex library for optimization problems <br> Version - 2.7 

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## Contents

1 Introduction and features ..... 3
2 Using the package ..... 3
3 Environment Syntax Definition ..... 3
3.1 Definition of Problem parameters ..... 4
3.2 Adding Constraints ..... 5
3.2.1 Constraints referencing ..... 5
4 Environment Types ..... 5
5 Long and Short Output Formats ..... 6
5.1 Long Format ..... 6
5.2 Short Format ..... 7
6 Output Formats for the Constraints ..... 7
6.1 Alternative 0 ..... 7
6.2 Alternative 1 ..... 7
6.3 Alternative 2 ..... 7
6.4 Alternative 3 ..... 8
6.5 Extra alignment alternative ..... 8
6.6 Default format ..... 8
7 Breaking the objective across several lines ..... 8
8 Default comma at the end of the constraint ..... 9
9 Long Optimization Variables ..... 9
10 Compatibility issues with other packages ..... 10
10.1 Cleveref ..... 10
10.2 Babel ..... 11
11 Examples ..... 11
11.1 Example 1-mini environment ..... 11
11.2 Example 2 - mini* environment ..... 12
11.3 Example 3 - mini! environment ..... 12
11.4 Example 4 - Problem Result ..... 12
11.5 Example 5 - Short Format ..... 13
11.6 Example 6 - Alternative 1 for Constraints ..... 13
11.7 Example 7 - Alternative 2 for Constraints ..... 14
11.8 Example 8 - Alternative 3 for Constraints ..... 14
11.9 Example 9 - Breaking a long objective ..... 15
11.10Example 9 - Extra Alignment in the Constraints ..... 15
11.11Example 10 - The argmini Environment ..... 16
11.12Example 11 - The maxi and argmaxi Environments ..... 16
11.13Example 12 - All Possible Parameters ..... 17
12 Reporting bugs and feature requests ..... 17

## 1 Introduction and features

This Latex library provides a standard set of environments for writing optimization problems. The most important features are:

1. It references optimization problem using three different policies: no equation is referenced, the problem is referenced with a single label, each equation has an individual reference. For more details refer to Sections 3 and 4.
2. It defines two problem size formats: a long format and a short format. For more details refer to Sections 3 and 5 .
3. It allows four different outputs for the location of the constraints. For more details refer to Sections 3 and 6 .
4. It allows the definition of a limitless number of constraints. For more details refer to Section 3.2.
5. Four different type of problems: minimize, maximize, arg min and arg $\max$. For more details refer to Sections 3 and 4.
6. The objective function can be broken in several lines without compromising the alignment or the structure of the problem. For more details refer to Section 7.

## 2 Using the package

The package can be imported by directly adding
age\{optidef\}tothedocumentpreamble.Whenimportingthepackagesthreeoptionscanbeused,short,nocomma,andeitherc1,c2,orc3:undefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefined

```
\usepackage[short,c1|c2|c3, nocomma]{optidef}
```

The first option changes the default long format of the optimization problems to a shorter format; for a better explanation (including examples) of the short option check Section 5.

The options c1, c2, and c3 change the default format of the constraints; the default format is format 0 (as defined in Section 6); c1, c2, and c3 respectively change the default constraint arrangement to format 1,2 , and 3 . For a better explanation of the four formats including examples, we refer to Section 6.

For the nocomma option check Section 8. For a detailed description of how to use the package keep reading the next section.

## 3 Environment Syntax Definition

Considering that Const.i stands for constraint $i$, LHS.i stands for the left-hand-side of constraint $i$, and RHS.i for the right-hand-side counterpart, the basic structure to define a general optimization problem with $N$ constraints is:

```
\begin{mini#}|sizeFormat|[constraintFormat]
{optimizationVariable}
{objectiveFunction\label{objective}}
{\label{optimizationProblem}}
{optimizationResult}
\addConstraint{LHS.1}{RHS.1\label{Const1}}{extraConst1}
\addConstraint{LHS.2}{RHS.2\label{Const2}}{extraConst2}
\addConstraint{LHS.N}{RHS.N\label{ConstN}}{extraConstN}
\end{mini#}
```


### 3.1 Definition of Problem parameters

(i) mini\#: defines the type of environment and reference used. There are four environments: mini, maxi, argmini, and argmaxi. There are three types of referencing: mini, mini* and mini!. Consult Section 4 for more details.
(ii) (Optional) sizeFormat: optional parameter to define the size format of the problem. The possible values are:

- l: for the long format as defined in Section 5.
- s : for the short format as defined in Section 5.
(iii) (Optional) constraintFormat: optional parameter to change the format of the constraints. The parameter constraintFormat can take the following values:
- 0: for the Standard definition in Section 6.
- 1: for Alternative 1 in Section 6.
- 2: for Alternative 2 in Section 6
- 3: for Alternative 3 in Section 6
(iv) optimizationVariable: variable to be optimizated in the problem, e.g. $w \in \Re^{N}$.
(v) objectiveFunction\label\{objective\}: function to be minimized/maximized as a function of the optimization variable, e.g. $\|w\|_{2}$. If required, the objective function label should also be included withing this term
(vi) \label\{optimizationProblem\}: it defines the main and general reference for the optimization problem. It is used for the mini and mini! enviroments. In the mini* environment should be left blank, i.e. $\}$, not to be ommited.
(vii) optimizationResult: a term expressing the result of the optimization problem, e.g. $J\left(w^{*}\right)=$. If not needed leave it blank, not to be ommited.

The last two defined problem parameters, \label\{optimizationProblem\} and optimizationResult, could be made optional. However, in order to improve the problem readibility, line breaking between the 7 parametes was implemented; unfortunately, linea breaking and optional parameters are not compatible and these two parameters had to be made mandatory

### 3.2 Adding Constraints

After the definition of the problem parameters, the environment accepts the definition of an infinite number of constraints. For this definitions the following command is used:
\addConstraint\{LHS.k\}\{RHS.k\label\{Const.k\}\}\{extraConst.k\}
The command accepts three different parameters

1. LHS.k: the left-hand side of the the constraint $k$, e.g. $3 w^{\top} w$.
2. (Optional) RHS.k\label\{Const.k\}: the right-hand side of the constraint k if the equations should be aligned in the equality or inequality signs, e.g. $\leq\|w\|_{\infty}$. If required, the constraint label should also be included in this term
3. (Optional) extraConst.k: optional parameter to add extra alignment point for additional constraint information. An example would be the constraint names. Look Example 11.10 or the Section 6.5

### 3.2.1 Constraints referencing

Notice that the label for the constraints is always included in the right hand side expression and it only makes sense for the case of using the mini! enviroment. The label of the objective function can also be included in a similar way.

## 4 Environment Types

There are four basic environments depending on the type of referencing that should be used.

1. The mini environment for defining problems with a single reference label:

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
& +L(x)  \tag{1}\\
\text { s.t. } & g(w)=0
\end{array}
$$

2. The mini* environment if the problem does not have to be referenced:

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)=0
\end{array}
$$

3. The mini! environment if each equation should be referenced:

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)=0 \tag{2b}
\end{array}
$$

4. The minie environment: same functionality as the mini! environment and it replaces mini! when using the optidef library with some languages in the babel package. For further details we refer to Section 10.2.

Additionally, there are four basic definitions of optimization problems:

1. The mini environment:

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)=0 \tag{3}
\end{array}
$$

2. The maxi environment:

$$
\begin{array}{ll}
\max _{w} & f(w)+R(w+6 x)  \tag{4}\\
\text { s.t. } & g(w)=0
\end{array}
$$

3. The argmini environment:

$$
\begin{array}{ll}
\underset{w}{\arg \min } & f(w)+R(w+6 x)  \tag{5}\\
\text { s.t. } & g(w)=0
\end{array}
$$

4. The argmaxi environment:

$$
\begin{array}{ll}
\underset{w}{\arg \max } & f(w)+R(w+6 x)  \tag{6}\\
\text { s.t. } & g(w)=0
\end{array}
$$

## 5 Long and Short Output Formats

The library permits the definition of two different problem size: a long format and a short format.

### 5.1 Long Format

Selected by sizeFormat=l. It makes use of subject to and minimize/maximize

$$
\begin{array}{ll}
\underset{w}{\operatorname{minimize}} & f(w)+R(w+6 x) \\
\text { subject to } & g(w)=0
\end{array}
$$

### 5.2 Short Format

Selected by sizeFormat=s. It uses instead the shorter s.t. and $\min / \max$

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)=0
\end{array}
$$

By the default the long format is used. To change the default to the short format the package must be imported with the short option:
ef\}undefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefined

## 6 Output Formats for the Constraints

There are four basic output formats for the location of the constraints. They are controlled by the environment parameter constraintFormat.

### 6.1 Alternative 0

In this format option, the constraints are located to the right of subject to and aligned with the objective function. It also has a second alignment point at the $=, \leq, \geq$ signs:

$$
\begin{array}{rl}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)+h(w)=0,  \tag{7}\\
t(w) & =0 .
\end{array}
$$

It is the default format if no format option is provided. Alternatively, it can also be set by selecting constraintFormat $=0$.

### 6.2 Alternative 1

Selected by constraintFormat=1. It locates the constraints below subject to and keeps them aligned at the inequality/equality signs:

$$
\begin{align*}
& \min _{w} f(w)+R(w+6 x) \\
& \text { s.t. }  \tag{8}\\
& g(w)+h(w)=0, \\
& t(w)=0 .
\end{align*}
$$

### 6.3 Alternative 2

Selected by constraintFormat=2. It aligns all the constraints with the objective function.

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)+h(w)=0,  \tag{9}\\
& t(w)=0 .
\end{array}
$$

### 6.4 Alternative 3

Selected by constraintFormat=3. It aligns all the constraints below subject to:

$$
\begin{align*}&\qquad\min_{w}f(w)+R(w+6x)\\&\text{s.t.}\tag{10}\\&g(w)+h(w)=0\\&t(w)=0\\&\text{\usepackage}[c1|c2|c3]\{optidef\}\end{align*}
$$undefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefined

### 6.5 Extra alignment alternative

By default, the constraints have 2 aligned elements. However, a third alignment point can be used to set some constraint features. A clear example could be the constraints names:

$$
\begin{array}{rlrl}
\min _{w} & & f(w)+R(w & +6 x) \\
\text { s.t. } & & & \\
& & & \\
& l(w)+h(w) & =0, & \\
& & \text { (Topological Constraint), } \\
l(w) & =5 w, & & \text { (Boundary Constraint) }
\end{array}
$$

or the index of the constraints:

$$
\begin{array}{ll}
\min _{w, u} & f(w)+R(w+6 x) \\
\text { s.t. } & g\left(w_{k}\right)+h\left(w_{k}\right)=0, \\
l\left(w_{k}\right)=5 u, & k=0, \ldots, N-1, \\
& k, N-1
\end{array}
$$

This extra alignment point can be added using a third input parameter on the \addConstraint parameter. An example using the last constraint of the previous example would be:
$\backslash$ addConstraint $\left\{1\left(\mathrm{w} \_\mathrm{k}\right)\right\}\{=5 \mathrm{u}, \backslash$ quad $\}\{\mathrm{k}=0, \backslash \mathrm{ldots}, \mathrm{N}-1\}$

### 6.6 Default format

The default format is alternative 0 . To change the default format across the whole document, the package can be imported using one of the three options: c1, c2, c3, i.e.:

## 7 Breaking the objective across several lines

In several cases, people encounter the problem of having an optimization problem which objective function is too long to be set in a single line. In such cases, a line breaking that respects the rest of the problem syntax would be desirable. To account for that, the command \breakObjective can be used. The idea is that, if the objective function shall be split in $n$ different functions, e.g. $f_{1}, \ldots, f_{n}$, the default objective parameter would include just $f_{1}$ and then,
we would include $n-1$ statements $\backslash \operatorname{breakObjective}\left(f_{k}\right), \forall k=2, \ldots, n$ right before defining the \addConstraint commands.

Let's illustrate this with an example. We could consider the example from before:

$$
\begin{array}{ll}
\min _{w, u} & f(w)+R(w+6 x) \\
\text { s.t. } & g\left(w_{k}\right)+h\left(w_{k}\right)=0,  \tag{11}\\
l\left(w_{k}\right)=5 u, & k=0, \ldots, N-1, \\
& k=0, N-1
\end{array}
$$

If now the cost function were too long, i.e:

$$
f(w)+R(w+6 x)+H(100 w-x * w / 500)-g\left(w^{3}-x^{2} * 200+10000 * w^{5}\right)
$$

We could split it as:

$$
\begin{array}{ll}
\min _{w, u} & f(w)+R(w+6 x)+H(100 w-x * w / 500) \\
& -g\left(w^{3}-x^{2} * 200+10000 * w^{5}\right)  \tag{12}\\
\text { s.t. } & g\left(w_{k}\right)+h\left(w_{k}\right)=0, \quad k=0, \ldots, N-1 \\
& l\left(w_{k}\right)=5 u, \quad k=0, \ldots, N-1
\end{array}
$$

by simpling using the following command:

```
\begin\{mini*\} }
\(\{\mathrm{w}, \mathrm{u}\}\{\mathrm{f}(\mathrm{w})+\mathrm{R}(\mathrm{w}+6 \mathrm{x})+\mathrm{H}(100 \mathrm{w}-\mathrm{x} * \mathrm{w} / 500)\}\}\}\)
\breakObjective\{-g(w^3-x^2*200+10000*w^5) \}
\addConstraint \(\left\{\mathrm{g}\left(\mathrm{w} \_\mathrm{k}\right)+\mathrm{h}\left(\mathrm{w}_{-} \mathrm{k}\right)\right\}\{=0\},\{\mathrm{k}=0, \backslash \operatorname{ldots}, \mathrm{~N}-1\}\)
\(\backslash\) addConstraint \(\left\{1\left(\mathrm{w} \_\mathrm{k}\right)\right\}\{=5 \mathrm{u}, \backslash\) quad \(\}\{\mathrm{k}=0, \backslash \mathrm{ldots}, \mathrm{N}-1\}\)
\end\{mini*\} }
```

It is important to notice the specific location of the \breakObjective command. In order to work properly, it has to be defined right before \addConstraint and right after the definition of the environment parameters; i.e. in any case the command should be used right after defining the first part of the objective function and not finishing the definition of the mandatory environment parameters.

## 8 Default comma at the end of the constraint

By default, the algorithms adds a comma at the end of any constraint that is not the last one. This feature was implemented due to correctness of mathematical notation. However, this behavior can be removed by adding the option nocomma when importing the package:
undefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefined

## 9 Long Optimization Variables

The standard appearance for long optimization variables is as follows:

$$
\begin{array}{crl}
\min _{0}, u_{0}, x_{1}, \ldots, u_{N-1}, x_{N} & \sum_{k=0}^{N-1} L\left(x_{k}, u_{k}\right)+E\left(x_{N}\right) & \\
\text { s.t. } & x_{k+1}-f\left(x_{k}, u_{k}\right) & =0, \quad k=0, \ldots, N-1, \\
h\left(x_{k}, u_{k}\right) \leq 0, & k=0, \ldots, N-1, \\
r\left(x_{0}, x_{N}\right) & =0 . \tag{13d}
\end{array}
$$

A possible way to reduce the large variable spacing is to stack them with the command:
\substack\{x_0,u_0, x_1, \hdots, <br>u_un-1\}, $\left.x_{-} N\right\}$

$$
\begin{array}{cc}
\min _{\substack{x_{0}, u_{0}, x_{1}, \ldots, \ldots, u_{N-}, x_{N}}} & \sum_{k=0}^{N-1} L\left(x_{k}, u_{k}\right)+E\left(x_{N}\right) \\
\text { s.t. } & x_{k+1}-f\left(x_{k}, u_{k}\right)=0, \quad k=0, \ldots, N-1, \\
& h\left(x_{k}, u_{k}\right) \leq 0, \quad k=0, \ldots, N-1, \\
& r\left(x_{0}, x_{N}\right)=0 . \tag{14d}
\end{array}
$$

## 10 Compatibility issues with other packages

Issues with two different packages have been reported: cleveref and babel.

### 10.1 Cleveref

When using the cleveref package in couple with the optidef package two measures have to taken for the packages to work properly:

1. As also indicated in the cleveref documentation, the optidef package has to be loaded before the cleveref package.
2. To avoid crashes, the $\backslash$ label commands in the optidef environments have to be replaced by the protected counterparts \protect $\backslash$ label. This is required because of the standard Latex issue of moving arguments and fragile commands ${ }^{1}$.

A code example taking into account both measures is the following:
ass\{article\}\usepackage\{optidef\}\usepackage\{cleveref\}\begin\{document\}}\begin\{mini!\}}\{w\}\{f(w)+R(w+6x)\protect\label\{eq:ObjectiveExample1\}\}undefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefined

[^0]```
    {\label{eq:Example1}}{}
    \addConstraint{g(w)}{=0 \protect\label{eq:C1Example3}}
    \addConstraint{n(w)}{= 6 \protect\label{eq:C2Example1}}
    \addConstraint{L(w)+r(x)}{=Kw+p \protect\label{eq:C3Example1}}
\end{mini!}
Example labels: \cref{eq:Example1} and \cref{eq:ObjectiveExample1}.
\end{document}
```

As an alternative to the second step, i.e. protecting the and,thecommandcanberobustifyinthedocumentpreambleandthen\protectisnotlongerneeded.Torobustifythe\labelcommand,thefollowinghastobeaddedtothepreamble:\usepackage\{etoolbox\}\robustify\{\label\}undefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefinedundefined

### 10.2 Babel

When importing the package babel with some specific languages, e.g. French, the mini! environment clashes because of the exclamation mark.

This issue has been resolved starting from Optidef 2.7, where a working alternative to the mini! environment is included: the minie enviroment. Both environemnts have the same functionality, but when using the babel package it is recommended to use the minie environment to avoid issues.

## 11 Examples

### 11.1 Example 1-mini environment

The code:

```
\begin{mini}
{w}{f(w)+ R(w+6x)}
{\label{eq:Example1}}{}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini}
```

outputs:

$$
\begin{array}{cl}
\min _{w} \quad f(w)+R(w & +6 x) \\
\text { s.t. } & \\
&  \tag{15}\\
& \\
& \\
L(w) & =0, \\
n(w) & =6, \\
& \\
h(x) & =K w+p, \\
& =0 .
\end{array}
$$

### 11.2 Example 2 - mini* environment

On the other hand:

```
\begin{mini*}
{w}{f(w)+ R(w+6x)}
{}{}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6,}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini*}
```

it is almost the same but removing the reference:

$$
\begin{aligned}
& \min _{w} f(w)+R(w+6 x) \\
& \text { s.t. } \quad g(w)=0 \text {, } \\
& n(w)=6, \\
& L(w)+r(x)=K w+p, \\
& h(x)=0 .
\end{aligned}
$$

### 11.3 Example 3-mini! environment

Finally, the multireferencing environment outputs:

```
\begin{mini!}
{w}{f(w)+ R(w+6x) \label{eq:ObjectiveExample1}}
{\label{eq:Example1}}{}
\addConstraint{g(w)}{=0 \label{eq:C1Example3}}
\addConstraint{n(w)}{= 6 \label{eq:C2Example1}}
\addConstraint{L(w)+r(x)}{=Kw+p \label{eq:C3Example1}}
\addConstraint{h(x)}{=0. \label{eq:C4Example1}}
\end{mini!}
```

```
\[
\begin{align*}
& \min _{w} f(w)+R(w+6 x)  \tag{16a}\\
& \text { s.t. } \quad g(w)=0 \text {, }  \tag{16b}\\
& n(w)=6,  \tag{16c}\\
& L(w)+r(x)=K w+p,  \tag{16d}\\
& h(x)=0 . \tag{16e}
\end{align*}
\]
```


### 11.4 Example 4 - Problem Result

Adding the problem result:

```
\begin{mini}
{w}{f(w)+ R(w+6x)}
{\label{eq:Example1}}
{J(w`*)=}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini}
```

outputs:

$$
\begin{array}{rlrl}
J\left(w^{*}\right)=\min _{w} & & f(w)+R(w & +6 x) \\
\text { s.t. } & g(w) & =0, \\
& n(w) & =6  \tag{17}\\
L(w)+r(x) & =K w+p, \\
& h(x) & =0 .
\end{array}
$$

### 11.5 Example 5-Short Format

Adding the short format parameter:

```
\begin{mini}|s|
{w}{f(w)+ R(w+6x)}
{\label{eq:Example1}}
{}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini}
```

outputs:

$$
\begin{align*}
& \min _{w} f(w)+R(w+6 x) \\
& \text { s.t. } \quad g(w)=0 \text {, } \\
& n(w)=6,  \tag{18}\\
& L(w)+r(x)=K w+p, \\
& h(x)=0 .
\end{align*}
$$

### 11.6 Example 6 - Alternative 1 for Constraints

If including a 1 as optional parameter, the first constraint will appear aligned to the left right below subject to.
\begin\{mini\}[1] }
$\{w\}\{f(w)+R(w+6 x)\}$

```
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini}
```

outputs:

$$
\begin{align*}
& \min _{w} f(w)+R(w+6 x) \\
& \text { s.t. } \\
& g(w)=0,  \tag{19}\\
& n(w)=6, \\
& L(w)+r(x)=K w+p, \\
& h(x)=0 .
\end{align*}
$$

### 11.7 Example 7 - Alternative 2 for Constraints

If including a 2 as optional parameter, the constraint will appear to the right of subject to but a single alignment point.

```
\begin{mini}[2]
{w}{f(w)+ R(w+6x)}
{\label{eq:Example1}}
{}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini}
```

outputs:

$$
\begin{array}{ll}
\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)=0, \\
& n(w)=6,  \tag{20}\\
& L(w)+r(x)=K w+p, \\
& h(x)=0 .
\end{array}
$$

### 11.8 Example 8-Alternative $\mathbf{3}$ for Constraints

If including a 3 as optional parameter, the first constraint will appear aligned to the left right below subject to and with a single alignment point.
\begin\{mini\} [3] }

```
{w}{f(w)+ R(w+6x)}
{\label{eq:Example1}}
{}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{mini}
```

outputs:

$$
\begin{align*}
& \min _{w} f(w)+R(w+6 x) \\
& \text { s.t. } \\
& g(w)=0  \tag{21}\\
& n(w)=6 \\
& L(w)+r(x)=K w+p, \\
& h(x)=0
\end{align*}
$$

### 11.9 Example 9 - Breaking a long objective

```
\begin{mini*}
{w,u}{f(w)+ R(w+6x)+ H(100w-x*w/500)}{}{}
\breakObjective{-g(w^3-x^2*200+10000*w^5)}
\addConstraint{g(w_k)+h(w_k)}{=0,}
\addConstraint{l(w_k)}{=5u,\quad}
\end{mini*}
outputs:
\[
\begin{array}{ll}
\min , u & f(w)+R(w+6 x)+H(100 w-x * w / 500) \\
& -g\left(w^{3}-x^{2} * 200+10000 * w^{5}\right)  \tag{22}\\
\text { s.t. } & g\left(w_{k}\right)+h\left(w_{k}\right)=0, \\
& l\left(w_{k}\right)=5 u .
\end{array}
\]
```


### 11.10 Example 9 - Extra Alignment in the Constraints

Adding optional alignment to add constraint names:

```
\begin{mini*}
{w}{f(w)+R(w+6x)}
{}{}
\addConstraint{g(w)}{=0,}{ \quad \text{(Dynamic constraint)}}
\addConstraint{n(w)}{= 6,}{ \quad \text{(Boundary constraint)}}
\addConstraint{L(w)+r(x)}{=Kw+p,}{ \quad \text{(Random constraint)}}
\addConstraint{h(x)}{=0,}{ \quad \text{(Path constraint).}}
\end{mini*}
```


### 11.11 Example 10 - The argmini Environment

Similar to the mini, mini* and mini! environments, the environments argmini, argmini* and argmini! are very similar environments that use the same syntax but the output is slightly different:

```
\begin{argmini}
{w}{f(w)+R(w+6x)}
{\label{eq:Example1}}{w^*=}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{argmini}
```

outputs:

$$
\begin{align*}
& w^{*}=\underset{w}{\arg \min } f(w)+R(w+6 x) \\
& \text { s.t. } \quad g(w)=0 \text {, } \\
& n(w)=6,  \tag{23}\\
& L(w)+r(x)=K w+p, \\
& h(x)=0 .
\end{align*}
$$

### 11.12 Example 11 - The maxi and argmaxi Environments

Exactly the same syntax and definition as the previous environments, but now for defining maximization environments. The following code serves for illustration:

```
\begin{maxi}
{w}{f(w)+ R(w+6x)}
{g(w)}{=0}
{\label{eq:Example1}}{}
\addConstraint{g(w)}{=0}
\addConstraint{n(w)}{= 6}
\addConstraint{L(w)+r(x)}{=Kw+p}
\addConstraint{h(x)}{=0.}
\end{maxi}
```

outputs:

$$
\begin{align*}
& \max _{w} f(w)+R(w+6 x) \\
& \text { s.t. } \quad g(w)=0 \text {, } \\
& n(w)=6,  \tag{24}\\
& L(w)+r(x)=K w+p, \\
& h(x)=0 .
\end{align*}
$$

### 11.13 Example 12 - All Possible Parameters

```
\begin{mini!}|s|[1]
{w}{f(w)+ R(w+6x)}
{}{w^*=}
\addConstraint{g(w)}{=0,}{ \quad \text{(Dynamic constraint)}}
\addConstraint{n(w)}{= 6,}{ \quad \text{(Boundary constraint)}}
\addConstraint{L(w)+r(x)}{=Kw+p,}{ \quad \text{(Random constraint)}}
\addConstraint{h(x)}{=0,}{ \quad \text{(Path constraint).}}
\end{mini!}
```

$$
\begin{array}{rl}
w^{*}=\min _{w} & f(w)+R(w+6 x) \\
\text { s.t. } & g(w)=0 \\
& n(w)=6 \\
& L(w)+r(x)=K w+p \\
& h(x)=0 \tag{25e}
\end{array}
$$

## 12 Reporting bugs and feature requests

To report any bug or request some feature please use the issue section in the github repository: https://github.com/jeslago/optidef/issues.


[^0]:    ${ }^{1}$ goo.gl/wmKbNU

