Embedded Code Generation with CVXPY

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Outline

Parametrized convex optimization

Code generation

CVXPYgen
Parametrized convex optimization

\[
\begin{align*}
\text{minimize} & \quad f_0(x, \theta) \\
\text{subject to} & \quad f_i(x, \theta) \leq 0, \quad i = 1, \ldots, m \\
& \quad g_i(x, \theta) = 0, \quad i = 1, \ldots, p
\end{align*}
\]

- \(x \in \mathbb{R}^n\) is the optimization variable
- \(f_0\) is the convex objective function, to be minimized
- \(f_1, \ldots, f_m\) are convex inequality constraint functions
- \(g_1 \ldots, g_p\) are affine equality constraint functions
- \(\theta \in \mathbb{R}^d\) is the parameter
- Used in control, signal processing, finance, and many other areas
Disciplined convex programming (DCP)

- $f_i$ and $g_i$ described by expression trees, built from a library of atomic functions
- must follow DCP composition rules from convex analysis (Grant, Ye, Boyd 2006)
- ensures that problem is convex

- example:

$$f_0(x) = \frac{x_1^2}{\min(x_2 - 1, 1)}, \quad x_2 > 1$$

is convex

- express in DCP-compliant form as

$$f_0 = \text{quad_over_lin}(x[1], \min(x[2]-1, 1))$$
Domain-specific languages (DSLs) for convex optimization

DSL for convex optimization

1. translates (canonicalizes) a DCP-compliant problem description to a canonical form, e.g., a linear program (LP) or quadratic program (QP)

2. calls a standard solver to solve the canonicalized problem

3. retrieves solution of original problem from solution of the canonicalized problem

examples:

- CVX (Grant 2006) and YALMIP (Löfberg 2004) in Matlab
- CVXPY (Diamond 2013) in Python
- Convex.jl (Udell 2014) and JuMP (Dunning 2017) in Julia
- CVXR (Fu 2020) in R
Example: Original problem and canonicalized form

▶ original (nonnegative least squares) problem

\[
\begin{align*}
\text{minimize} & \quad \| Gx - h \|^2_2 \\
\text{subject to} & \quad x \geq 0,
\end{align*}
\]

with variable \( x \in \mathbb{R}^n \), parameters \( \theta = (G, h) \)

▶ canonicalize to form accepted by QP solver OSQP (Stellato 2020),

\[
\begin{align*}
\text{minimize} & \quad \frac{1}{2} \tilde{x}^T P \tilde{x} + q^T \tilde{x} \\
\text{subject to} & \quad l \leq A \tilde{x} \leq u
\end{align*}
\]

with variable \( \tilde{x} \in \mathbb{R}^{\tilde{n}} \), canonical parameters \( \tilde{\theta} = (P, q, A, l, u) \)
Example: Canonicalization and retrieval

- canonicalize original problem using \( \bar{x} = x \) and

  \[
P = 2G^T G, \quad q = -2G^T h, \quad A = I, \quad l = 0, \quad u = \infty
  \]

- retrieve solution of original problem as \( x^* = \bar{x}^* \)

- this example was simple and could easily be done by hand
- more complex examples much less so
Example: CVXPY code

```python
import cvxpy as cp

# declare variable
x = cp.Variable(n, name='x')

# declare parameters
G = cp.Parameter((m, n), name='G')
h = cp.Parameter(m, name='h')

# declare problem
problem = cp.Problem(cp.Minimize(cp.sum_squares(G@x-h)), [x>=0])

# specify parameter values
G.value = numpy.random.randn(m, n)
h.value = numpy.random.randn(m)

# solve
problem.solve(solver='OSQP')
```
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CVXPYgen
Parser-solvers

- parser-solvers canonicalize each time the problem is solved

- parser-solvers compile a *problem instance* into a *canonicalized problem instance*, then solve it
- most DSLs are parser-solvers
Code generators

- code generators compile a *problem family* into source code for a *custom solver*

- useful for
  - embedded applications, possibly with hard real-time deadlines
  - speeding up the solution of many different problem instances
CVXGEN code generator

- developed by Mattingley and Boyd in 2010
- handles problems transformable to QPs
- generates custom interior-point solver in flat, explicit C
- handles problem families with up to a few thousand parameters
- generated code suitable for real-time control systems
- used for autonomous driving, dynamic energy management, real-time trading, precision landing (e.g., all SpaceX Falcon 9 and Falcon Heavy landings)
CVXGEN in action

https://blogs.nasa.gov/spacex/2019/06/25/side-boosters-have-landed/
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CVXPYgen
CVXPYgen

- a new open-source code generator built on CVXPY
- developed by Schaller, Banjac, Diamond, Agrawal, Stellato, and Boyd in 2022
- generates custom canonicalizer and retrieval in flat C
- can be used with multiple solvers: OSQP, SCS (O’Donoghue 2016), ECOS (Domahidi 2013)
- first generic code generator that supports SOCPs
- supports warm-starting, which can give significant speedup
- handles high-dimensional parameters with user-defined sparsity patterns
- compiled CVXPYgen solver can be used as a custom solver for CVXPY (!)
Disciplined parametrized programming (DPP)

- restricts how parameters enter problem description, in addition to DCP rules
- for DPP-compliant problems, canonicalization and retrieval can be affine mappings (Agrawal 2019)

\[ \tilde{\theta} = C \begin{bmatrix} \theta \\ 1 \end{bmatrix}, \quad x^* = R \begin{bmatrix} \tilde{x}^* \\ 1 \end{bmatrix} \]

- \( C \) and \( R \) are (very) sparse matrices
- CVXPYgen generates flat C code to implement canonicalization and retrieval
- sparse-matrix-vector multiplies, using pointers or avoiding updates when possible
Example (again)

- canonicalize original nonnegative least squares problem

\[
\begin{align*}
\text{minimize} & \quad \|Gx - h\|_2^2 \\
\text{subject to} & \quad x \geq 0
\end{align*}
\]

to OSQP standard form

\[
\begin{align*}
\text{minimize} & \quad \frac{1}{2} \tilde{x}^T P \tilde{x} + q^T \tilde{x} \\
\text{subject to} & \quad l \leq A \tilde{x} \leq u
\end{align*}
\]

- canonicalization shown before is not an affine mapping from \( \theta \) to \( \tilde{\theta} \)
Example: Affine canonicalization and retrieval

- first transform to problem

\[
\begin{align*}
\text{minimize} & \quad \|\tilde{x}_2\|_2^2 \\
\text{subject to} & \quad \tilde{x}_2 = G\tilde{x}_1 - h, \quad \tilde{x}_1 \geq 0,
\end{align*}
\]

with variable \( \tilde{x} = (\tilde{x}_1, \tilde{x}_2) \), \( \tilde{x}_1 = x \)

- canonicalization is affine:

\[
P = \begin{bmatrix} 0 & 0 \\ 0 & 2I \end{bmatrix}, \quad q = 0, \quad A = \begin{bmatrix} G & -I \\ I & 0 \end{bmatrix}, \quad l = \begin{bmatrix} h \\ 0 \end{bmatrix}, \quad u = \begin{bmatrix} h \\ \infty \end{bmatrix}
\]

- retrieval is affine: \( x^* = [l \ 0]\tilde{x}^* \)
Example: CVXPY/CVXPYgen code

```python
import cvxpy as cp
from cvxpygen import cpg

# model problem
x = cp.Variable(n, name='x')
G = cp.Parameter((m, n), name='G')
h = cp.Parameter(m, name='h')
problem = cp.Problem(cp.Minimize(cp.sum_squares(G@x-h)), [x>=0])

# generate code
cpg.generate_code(problem)
```
Example: Model predictive control (MPC)

- family of MPC problems for control of a drone
- parametrized by horizon length $H \in \{6, 12, 18, 30, 60\}$
- number of variables around $10H$
- binary sizes and solve times on MacBook Pro 2.3GHz Intel i5, using gcc -O3
Comparison with CVXGEN

![Graph comparing Solve Time and Binary Size between CVXGEN and CVXPYgen.](image-url)
Deployment in embedded system

- use generated solver to control $14 \times 14$ cm quadcopter
- generated code compiled in a robot operating system (ROS) node
- run on drone’s Intel Atom x5-Z8350 processor at 30Hz
Example: Portfolio trading

- family of portfolio optimization problems
- parametrized by number of assets $N \in \{10, 20, 40, 60, 100\}$
- number of variables around $2N$
- solve times with CVXPY and CVXPYgen interface to CVXPYPYgen

![Graph showing solve times for CVXPY and CVXPYgen with varying N. The solve time increases with N for both methods.](image-url)
Break-even point

- *break-even point*: number of instances that need to be solved before CVXPYgen is faster than CVXPY, when we include the code generation and compilation time
- around 5000, and not too dependent on \( N \)
- typical portfolio optimization back-test involves daily trading over multiple years, with hundreds of different hyper-parameter values
- gives order 100k or more solves, well above the break-even point
Conclusions

CVXPYgen

- gives seamless path from prototyping in Python/CVXPY to implementation in C
- handles wider variety of problems than CVXGEN (e.g., SOCPs)
- outperforms CVXGEN in terms of
  - allowable problem size
  - compiled code size
  - solve times
- gives significant speedup on general-purpose machines with many solves
  (compared with CVXPY)
Try it out!

- https://github.com/cvxgrp/cvxpygen
- pip install cvxpygen