



MOSEK Release notes

Release 9.2.4

MOSEK ApS

02 April 2020

Contents

| | | |
|----------|----------------------------|----------|
| 1 | Supported platforms | 1 |
| 2 | Major changes | 3 |
| 3 | Known issues | 6 |
| 4 | Bug fixes | 7 |

Chapter 1

Supported platforms

Below are the minimal requirements for various **MOSEK** interfaces. In some cases using **MOSEK** with older versions of the software will be possible, but is neither actively supported nor tested.

Operating systems

Table 1.1: Operating systems

| Platform | Minimal OS version |
|------------|------------------------|
| linux64x86 | RHEL 6 compatible |
| osx64x86 | Mac OS 10.9 |
| win32x86 | Windows 8, Server 2012 |
| win64x86 | Windows 8, Server 2012 |

Optimizer API

Table 1.2: Optimizer API.

| Platform | C | Java | .NET | .NET Core | Python 2 | Python 3 |
|------------|-----|------|------|-----------|----------|-------------|
| linux64x86 | Yes | 1.8+ | | 2.0 | 2.7 | 3.6,3.7,3.8 |
| osx64x86 | Yes | 1.8+ | | 2.0 | 2.7 | 3.6,3.7,3.8 |
| win32x86 | Yes | 1.8+ | 4.5+ | 2.0 | 2.7 | 3.6,3.7 |
| win64x86 | Yes | 1.8+ | 4.5+ | 2.0 | 2.7 | 3.6,3.7,3.8 |

Fusion API

Table 1.3: Fusion API.

| Platform | C++ | Java | .NET | .NET Core | Python 2 | Python 3 |
|------------|-------|------|------|-----------|----------|-------------|
| linux64x86 | C++11 | 1.8+ | | 2.0 | 2.7 | 3.6,3.7,3.8 |
| osx64x86 | C++11 | 1.8+ | | 2.0 | 2.7 | 3.6,3.7,3.8 |
| win32x86 | | 1.8+ | 4.5+ | 2.0 | 2.7 | 3.6,3.7 |
| win64x86 | C++11 | 1.8+ | 4.5+ | 2.0 | 2.7 | 3.6,3.7,3.8 |

Optimization Toolbox for MATLAB, Rmosek and other MOSEK tools

Table 1.4: Other APIs and tools.

| Platform | MATLAB | R | AMPL Shell | MOSEK to AMPL link | OptServer |
|------------|---------|------|------------|--------------------|-----------|
| linux64x86 | R2015a+ | 3.5+ | Yes | Yes | Yes |
| osx64x86 | R2015a+ | 3.5+ | Yes | Yes | |
| win32x86 | | | | Yes | |
| win64x86 | R2015a+ | 3.5+ | Yes | Yes | |

Other distribution channels

- An Anaconda package (Python).
- A Wheels package (Python).
- A NuGet package for .NET Core 2.0 or higher.
- A Julia package (unofficial).

Other remarks

- If you are using a floating license, the license manager tools requires *Linux Standard Base 3* or newer is installed (package **lsb**).
- Numpy is required in Python Fusion.

Chapter 2

Major changes

Specific information regarding particular APIs, parameters and portability of code from version 8 can be found in the section *Interface changes* towards the end of the respective manual. This section lists general changes throughout MOSEK.

2.1 Release notes for 9.2

2.1.1 New features

- Parametrized models in *Fusion*.
- Support for Python 3.8.
- Expanded support for OptServer.

2.2 Release notes for 9.1

2.2.1 New features

- Added support for calling OptServer from *Fusion* (`Model.solve(server, port)`).

2.2.2 Deprecated features

The following are planned to be removed in version 10:

- Support for Python 2.7 on all platforms.
- Support for Java on Windows 32 bit.
- Support for all versions of Python on Windows 32 bit.

2.3 Release notes for 9.0

2.3.1 New features

Optimizer

- Introduced the primal exponential cone K_{exp} (the constraint $x \geq y \exp(z/y)$).
- Introduced the primal power cone \mathcal{P} (the constraint $x^\alpha y^{1-\alpha} \geq |z|$).

Presolve

- Improved presolve. Primary noticeable for particular conic problems.

Interior-point Optimizer

- Tighten the stopping criteria when solving conic optimization problems.
- Changed the scaling so better accuracy is obtained in some cases.

Mixed-integer Optimizer

- Handles exponential and power cones.
- Introduced an outer approximation method for solving conic mixed integer optimization problems. This can be enabled with the parameter `MSK_IPAR_MIO_CONIC_OUTER_APPROXIMATION`.

Linear algebra utilities

- Employs the BLIS library when run on an AMD CPU instead of the Intel MKL library.
- Updated the Intel MKL BLAS library employed.

License Manager

- The FLEXlm license system has been updated to version 11.14.1.0.

Interface

- Added support for constraints of the form $Fx + g \in \mathcal{K}$ (affine conic constraints) in the Toolbox for MATLAB and in Rmosek.

General

- The Intel C compiler version 19 is used. This will improve performance of the interior-point optimizer on computers with a CPU that supports AVX-512 instructions. However, for most sparse problems the improvement will be negligible.
- Much improved performance on recent AMD CPUs.
- Mosek can now read and write Zstandard compressed files.
- Fixed many 32 bit overflow issues occurring for huge problems.

2.3.2 Removed features

General nonlinear optimizer

The optimizer for general nonlinear problems in C is removed. Most likely problems using this tool can be expressed in conic form.

Separable convex optimization SCopt

The Separable Convex interface (SCopt) and extensions for exponential and dual geometric optimization are removed. All applications of these interfaces can now be expressed using cones. It is recommended to rewrite these problems in conic form.

Please see your interface documentation for a tutorial on converting SCopt-like problems to conic form. Please ask us if there are questions or you require help adapting your code.

Note that the SCopt interface was relying on the general nonlinear optimizer.

Fusion for MATLAB

Separate *Fusion* distribution for MATLAB (`mosekmatlab.jar`) is discontinued. Users are recommended to import the general Java library `mosek.jar` into MATLAB and adapt the code to 0-based numbering. This applies to all explicitly indexed references to entries in *Fusion* objects such as variables and expressions. See also <https://themosekblog.blogspot.com/2019/02/porting-fusion-for-matlab-code.html>

Other

- Remove the optimial partition sensitivity analysis method.
- Remove all “near” solution statuses, such as “near optimal”.

Chapter 3

Known issues

Chapter 4

Bug fixes

9.2.4

- Fixes in PTF and MPS readers/writers.
- Fixed issues with using `Domain.isLinPSD()` in *Fusion*.

9.2.3

- Fix in the conic optimizer affecting problems with 3-dimensional matrix variables.
- Fixed a bug occurring when writing CBF formatted files for problems having matrix variables.
- Fixed a bug in the presolve occurring rarely on conic problems.
- Further expansion of OptServer API calls.
- Improved error messages.

9.2.2(BETA)

- Expanded OptServer calls API.

9.2.1(BETA)

- Fixed an issue in the sparse Cholesky factorization module.

9.2.0(BETA)

- First release with parametrized Fusion.
- Initialize support for Python 3.8.
- Fixed an issue where the number of cores is not detected correctly on recent AMD CPUs.
- Updated the BLAS library used on the AMD platform.
- Fixed a rare issue involving stopping criteria.

9.1.13

- Fixed a bug in the conic optimizer.

9.1.12

- Fixed a bug in the conic problem setup affecting few problems.

9.1.11

- Internal.

9.1.10

- Fixed an issue in mixed integer presolve that could cause the solver to enter an infinite loop.
- Fixed a bug in two-dimensional ranged domain (Fusion).
- Improvements and fixes in the semidefinite optimiation tutorial and examples.
- Fixed a bug in the presolve triggering an assert.

9.1.9

- Fixed a numerical issue in the conic interior-point optimizer causing slow convergence in rare cases.

9.1.8

- Fixed an issue with scaling matrices for power cones.

9.1.7

- Improved presolve for some conic problems.

9.1.6

- Fixed a bug in the conic optimizer causing an assert in rare cases.
- Fixed a bug occuring in rare cases when the problem contained power cones.
- Fixed a number of bugs causing a crash in special cases `removecones` is used.

9.1.5

- Updated FLEXLM license system to version 11.16.4.0 fixing important security vulnerability.
- Added missing MS Visual Studio redistributables needed by license installation.
- Fixed possible segfault in the mixed integer optimizer.

9.1.4

- Made the presolve slightly less conservative about declaring a problem primal or dual infeasible.
- Improve error diagnostic in the Optimization Toolbox for MATLAB.

9.1.3

- Restore backwards compatibility of `linprog` in the MOSEK Optimization Toolbox for MATLAB.

9.1.2

- Fix a bug in `MSK_toconic` occurring for certain quadratic constraints.

9.1.1

- Fixed a bug in the interior-point optimizer that could cause a stall in rare cases on quadratic and conic problems.

9.1.0

- Corrections in the OptServer documentation.
- First release with OptServer available from Fusion.

9.0.105

- Reduced the memory consumption.
- Fixed several bugs occurring for certain problems containing power cones.
- Fixed the response code handling example in Rmosek and Optimization Toolbox for MATLAB.

9.0.104

- Fixed issue in mixed integer presolve affecting badly scaled problems.

9.0.103

- Fixed possible memory leaks in the mixed integer optimizer.
- Fixed several potential 32 bit integer overflows in the simplex optimizer. These overflows would only occur for very large problems.

9.0.102

- Corrections in OptServer installation and documentation.
- Removed debug output.

9.0.101

- Fixed a bug in the presolve that would trigger an assert in the postsolve.
- Added Windows 32bit to the .NET Core package.
- Fixes related to license expiry warning.

9.0.100

- Fixed an issue causing an assert on some quadratic problems.
- Removed debug output.

9.0.99

- Fixed a bug in handling certain forms of sparse input in Fusion.
- Fixed an issue occurring when number of working threads is greater than 128.

9.0.98

- A fix related to handling of names in empty constraints (Fusion).
- Update obsolete code samples in documentation.

9.0.97

- Fixed a bug occurring when affine conic constraints and matrix variables appear together (Optimization Toolbox for MATLAB).

9.0.96

- Fixed a bug occurring when reading a problem with power cones via `mosek_read` in `Rmosek`.
- Fixed bugs related to handling of an empty problem.
- Fixed an issue in the conic optimizer that would cause NaNs in the solution.
- Fixed primal/dual value retrieval for a `PSDConstraint` in `Fusion`.
- Fixed a bug triggering an assert in presolve.

9.0.95

- Fix in example `sdo1.py`
- Fix in `Rmosek` for quadratic problems.

9.0.94

- Fixed a recently introduced bug in the BI occurring for primal infeasible problems.

9.0.93

- Improved numerical stability of interior-point optimizer a bit.

9.0.92

- Fixed a bug that could make reduced cost for basic variables nonzero in the case when basis identification is employed.
- Fixed a bug in model cloning in `Fusion`.

9.0.91

- The parameter `MSK_IPAR_MIO_PROBING_LEVEL` now correctly impacts work limits for probing.
- If `MSK_IPAR_MIO_MAX_NUM_BRANCHES` is zero optimizer exits after presolve and before root relaxation is solved.

9.0.90

- Big speedup for `Fusion` models containing a large number of constraints added one by one (without vectorizing).
- Fixed a bug that could cause a segmentation fault in rare cases.
- Fix a bug that caused a crash in `getbara`-related functions.
- Fixed a bug occurring when using `Expr.mul` with a large sparse matrix (`Fusion`).

9.0.89

- Speedup in `Matrix` class in Python `Fusion`.
- Update in `Fusion` C++ linker settings on Linux required for some OS versions.
- Fix a memory leak in .NET API.
- Fixed a bug that would trigger an assert in very rare cases if a problem contained power cones.

9.0.88

- Fixed a 32bit integer overflow occurring when writing a task file.
- Fixed a bug in the LU factorization that could cause nondeterministic behaviour.
- Improve efficiency of sparse multiplication in Fusion.
- Fix a memory leak in .NET API.

9.0.87

- Fixed a bug in the LU factorization occurring when the LU becomes singular.

9.0.86

- Final release.

9.0.85(BETA)

- Fix constraint searching by name in Fusion.
- Minor tuning.
- Internal clean up in the code.

9.0.84(BETA)

- Tuning and minor fixes.
- Major change to linear interior-point optimizer.

9.0.81(BETA)

- Fixed uninitialized read when solving mixed integer quadratic problems with an initial solution defined.
- Fixed some issues related to reoptimization through Fusion.

9.0.80(BETA)

- Some minor performance improvements.

9.0.79(BETA)

- Fix a bug in the primal simplex optimizer.
- Fix a bug in Rmosek related to specification of cones.
- Fix an issue in mixed-integer presolve that could lead to an infinite loop.
- Adjustments in install script for MacOS.

9.0.78(BETA)

- Improve error handling in remote optimization routine.

9.0.77(BETA)

- Fix a recently introduced bug in the interior-point optimizer triggering an assert.

9.0.76(BETA)

- Restore RHEL 6 compatibility.

9.0.75(BETA)

- Improved the presolve.
- Fixed several rarely occurring bugs in the conic optimizer.
- Fixed a bug that could make linear interior-point optimizer crash.
- Fixed a bug in the presolve that could cause a crash on infeasible problems.

9.0.74(BETA)

- Fixed a case where the conic optimizer return an incorrect termination status.

9.0.73(BETA)

- Improved performance of the conic optimizer.
- Fixed a rarely occurring bug in the simplex optimizer.

9.0.72(BETA)

- Fixed an issue causing poor performance when using multiple threads when the A matrix is big.
- Fix a bug in constant expressions in Fusion.
- Change Rmosek installation process.

9.0.71(BETA)

- Fix in a ranged constraint in Fusion.

9.0.70(BETA)

- First beta release.

9.0.68(ALPHA)

- The mixed conic problems having power and/or exponential conic constraints are now solvable.