

Chu, H., Liang, L., Toh, K. C., & Yang, L. (2020). An efficient implementable inexact entropic proximal point algorithm for a class of linear programming problems. arXiv preprint arXiv:2011.14312.

This toolbox solves a class of specially structured linear programming (LP) problems in the following form:

$$\begin{aligned} \min \quad & \langle C, X \rangle \\ \text{s.t.} \quad & X \in \Omega := \left\{ X \in \mathbb{R}^{n_1 \times n_2} : \mathcal{A}^{(i)}(X) = \mathbf{b}^{(i)}, \quad i = 1, \dots, N, \quad 0 \leq X \leq U \right\}, \end{aligned} \quad (1)$$

where $\langle \cdot, \cdot \rangle$ denotes the standard inner product in $\mathbb{R}^{n_1 \times n_2}$, $\mathcal{A}^{(i)} : \mathbb{R}^{n_1 \times n_2} \rightarrow \mathbb{R}^{m_i}$ is a given linear mapping defined by

$$\mathcal{A}^{(i)}(X) := \begin{bmatrix} \langle A_1^{(i)}, X \rangle \\ \vdots \\ \langle A_{m_i}^{(i)}, X \rangle \end{bmatrix}, \quad A_j^{(i)} \in \mathbb{R}^{n_1 \times n_2}, \quad 1 \leq j \leq m_i, \quad 1 \leq i \leq N, \quad (2)$$

$\mathbf{b}^{(i)} = (b_1^{(i)}, \dots, b_{m_i}^{(i)})^\top \in \mathbb{R}^{m_i}$ ($i = 1, \dots, N$), $C \in \mathbb{R}^{n_1 \times n_2}$ and $U \in \mathbb{R}_+^{n_1 \times n_2} \cup \{\infty\}^{n_1 \times n_2}$ are given data.

1. `genData2D` this function generates data for the experiments

```
[P0,U0,Const] = genData2D(filename,...
    'UpperBound',U,'Size',[256,256],'FlagNormalize',true);
```

input arguments `filename` (name of the file containing image, or a matrix), `U` (setting of the upper bound, name of a file or a matrix), `Size` (1-by-2 vector to resize image), `FlagNormalize` (normalize input if it is true).

output arguments `P0` (target image of size `Size`), `U0` (upper bound of size `Size`), `Const` (the scale constant).

2. `genCollectionA` this function generates the linear constraint

```
[Opers,OpersAdj,MatAlins] = genCollectionA(Size,Theta,...
    'Input','degree','Level',[P,Q]);
```

input arguments: `Size` (2-by-1 vector indicates the size of X , e.g., `Size` = [256,256]), `Theta` (N -by-1 vector whose each entry θ indicates the angle in degree of the projection, e.g., `Theta` = [0;45;-45;90]), `Level` (1-by-2 vector of level, default `[P,Q]=[32,32]`).

processing: for each $\theta \neq 90 + k180$, it seeks the minimum

$$\frac{p}{q} := \min \left\{ \left| \tan(\theta) - \frac{\tilde{p}}{\tilde{q}} \right| \text{ such that } \tilde{p} \in \{0, 1, \dots, P\}, 0 \neq \tilde{q} \in \{-Q, -Q+1, \dots, Q\} \right\}$$

and set $\frac{p}{q} := \frac{1}{0}$ when $\theta = 90 + k180$. Then, it generates a set of binary matrices $A_j^{(i)} \in \{0,1\}^{n_1 \times n_2}$ such that $\sum_{j=1}^{m_j} A_j^{(i)} = \{1\}^{n_1 \times n_2}$ where in each $A_j^{(i)}$, its support set $T := \{(r, s) \mid [A_j^{(i)}]_{rs} = 1\}$ satisfies that

$$\frac{s - s_0}{r - r_0} = \frac{q}{p} \text{ for any } (r, s) \in T, \quad (3)$$

where, $r_0 := \min_r \{(r, s) \in T\}$. Then, it generates $\mathcal{A}^{(i)}$ and $\mathcal{A}^{(i,*)}$ as in (2).

output arguments: `Opers` (N -by-1 cell of all linear map $\mathcal{A}^{(i)}$), `OpersAdj` (N -by-1 cell of $\mathcal{A}^{(i,*)}$), `MatAlins` (N -by-1 cell of matrices representation of $\mathcal{A}^{(i)}$).

```
[Opers,OpersAdj,MatAlins] = genCollectionA(Size,Dir,...
'Input','Ratio');
```

input arguments: it can takes the direction $\frac{p}{q}$ directly by input `Dir` (2-by- N array whose each column $[p, q]$ indicates the angle θ of the projection so that $\tan(\theta) = \frac{p}{q}$, e.g., `Dir = [1;4]`).

To generate the set of projections $\mathbf{b}^{(i)}$,

```
Proj = cellfun(@(cel) cel(P0),Opers,'Uni',false);
```

3. EPPA *this is the main EPPA function solving (1)*

```
[X,info] = EPPA(C,Opers,OpersAdj,Proj,...
'Tolerance',1e-5,'MaxIter',1e3,'MaxTime',3600,...
'epsilon',0.05,'FlagEpsilon',false,...
'FlagPrint',2,'FlagPlot',1,'FlagDphi',false);
```

Note that `'FlagPrint'`, `'FlagPlot'`, `'FlagDphi'` control how much output are displayed in each iteration, hence larger values might slow down the performance.