

MOSEK Installation Guide

Release 8.1.0.72

MOSEK ApS

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CHAPTER

ONE

INTRODUCTION

This guide describes how to install the \mathbf{MOSEK} Optimization Suite.

In general **MOSEK** Optimization Suite must be installed on any computer where **MOSEK** is used and this is called a *client installation*. In addition if a *floating license* is employed then a license token server must be set up, either on the client computer or on another computer. Note that trial licenses and academic licenses are NOT floating licenses.

TWO

CONTACT INFORMATION

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|-----------------|------------------------------|--|
| Website | mosek.com | |
| Email | | |
| | sales@mosek.com | Sales, pricing, and licensing |
| | support@mosek.com | Technical support, questions and bug reports |
| | info@mosek.com | Everything else. |
| Mailing Address | | |
| | MOSEK ApS | |
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| | Symbion Science Park, Box 16 | |
| | 2100 Copenhagen O | |
| | Denmark | |

You can get in touch with \mathbf{MOSEK} using popular social media as well:

| Blogger | http://blog.mosek.com/ | |
|---------------------|---|--|
| Google Group | https://groups.google.com/forum/#!forum/mosek | |
| Twitter | https://twitter.com/mosektw | |
| $\mathbf{Google} +$ | $\rm https://plus.google.com/+Mosek/posts$ | |
| Linkedin | https://www.linkedin.com/company/mosek-aps | |

In particular **Twitter** is used for news, updates and release announcements.

LICENSE AGREEMENT

Before using the MOSEK software, please read the license agreement available in the distribution at MOSEK website https://mosek.com/products/license-agreement.

MOSEK uses some third-party open-source libraries. Their license details follows.

zlib

MOSEK includes the zlib library obtained from the zlib website. The license agreement for zlib is shown in Listing 3.1.

Listing 3.1: zlib license.

zlib.h - interface of the 'zlib' general purpose compression library version 1.2.7, May 2nd, 2012

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- 3. This notice may not be removed or altered from any source distribution.

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fplib

MOSEK includes the floating point formatting library developed by David M. Gay obtained from the netlib website. The license agreement for *fplib* is shown in Listing 3.2.

Listing 3.2: fplib license.

CHAPTER

FOUR

INSTALLATION

4.1 Downloading and setting up

4.1.1 Python

If **MOSEK** is *only* used from Python, then to easily install the latest version together with all the binary dependencies we recommend:

• Users of the Anaconda Python distribution can install **MOSEK** as an Anaconda package, see https://anaconda.org/MOSEK/mosek. The quick way is

```
conda install -c mosek mosek
```

• Alternatively use the PIP installer with:

```
pip install -f https://download.mosek.com/stable/wheel/index.html Mosek --user
```

(skip --user for a system-wide installation).

4.1.2 General setup

Linux

- 1. Download the Linux 64bit x86 MOSEK Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 2. Optionally add the path
 - <MSKHOME>/mosek/8/tools/platform/linux64x86/bin
 - to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed.

Mac OS

- 1. Download the MAC OS 64bit x86 MOSEK Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 2. Run the command
 - python <MSKHOME>/mosek/8/tools/platform/osx64x86/bin/install.py
 - where <MSKHOME> is the directory where MOSEK was installed. This will set up the appropriate shared objects required when using MOSEK.
- 3. Optionally add the path
 - <MSKHOME>/mosek/8/tools/platform/osx64x86/bin

to the OS variable PATH.

Windows, MSI installer

- 1. Make the right choice between the 32bit and 64bit versions. For instance if you plan to use **MOSEK** with 32bit Python or MATLAB the 32bit version of **MOSEK** should be selected. In general it is recommend to use the 64bit version though.
- 2. Download the Windows 32bit x86 or Windows 64bit x86 MOSEK Optimization Suite MSI installer from https://mosek.com/downloads/.
- 3. Run the installer to complete the installation.
- 4. Optionally add the path
 - $\verb|\MSKHOME>\mosek\8\tools\platform\<PLATFORM>\bin|$

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is win64x86 or win32x86 depending on the version of MOSEK installed.

Windows, Manual installation

- 1. Make the right choice between the 32bit and 64bit versions. For instance if you plan to use **MOSEK** with 32bit Python or MATLAB the 32bit version of **MOSEK** should be selected. In general it is recommend to use the 64bit version though.
- 2. Download the Windows 32bit x86 or Windows 64bit x86 **MOSEK** Optimization Suite distribution from https://mosek.com/downloads/ and unpack it into a chosen directory.
- 3. Optionally add the path
 - <MSKHOME>\mosek\8\tools\platform\<PLATFORM>\bin

to the OS variable PATH, where <MSKHOME> is the directory where MOSEK was installed and <PLATFORM> is win64x86 or win32x86 depending on the version of MOSEK installed. This is necessary for Windows to locate the MOSEK shared libraries, especially if MOSEK is to be used e.g. from MATLAB.

4.2 Setting up the License

Token server setup

If you are using a floating license with a token server then follow the instructions in the Licensing Guide. This step is NOT required for trial and personal academic licenses in particular.

Client setup

MOSEK requires a valid license in order to be used. In practice the license is contained in a file called

mosek.lic

On Windows save the license file to

%USERPROFILE%\mosek\mosek.lic

On all Unix like operating systems including Mac OS save the license file to

\$HOME/mosek/mosek.lic

If the folder mosek in the home directory does not exists, then it should be created. The license can be tested with the program msktestlic. For further information about the license system, and other non-standard ways of setting up the license, please consult the License Guide.

4.3 Finishing up

Important:

- See the Licensing Guide if you need more advanced help setting up the license.
- For most languages and interfaces some additional steps are required. Please follow the instructions in the relevant interface documentation available from https://mosek.com/documentation/.

4.3. Finishing up