

This note will explain how to install YALMIP assuming that SeDuMi is already installed on your machine. If not, please see the notes on installing SeDuMi.

From YALMIP web page <http://control.ee.ethz.ch/~joloef/wiki/pmwiki.php>:

YALMIP is a modeling language for defining and solving advanced optimization problems. It is implemented as a free toolbox for MATLAB. The main motivation for using YALMIP is rapid algorithm development.

Recall from last week that we needed the SOSTOOLS as an interface between the user and the optimization solver SeDuMi. YALMIP does the same for a much larger family of optimization problems (including the conversion from SOS questions to corresponding optimization problems as a special case).

How to install YALMIP?

Very similar to what we did last week for SOSTOOLS and SeDuMi.

- (i) Go to <http://control.ee.ethz.ch/~joloef/wiki/pmwiki.php?n=Main.Download>
- (ii) Locate the latest release (YALMIP R20080415) and click on it. This will download the compressed folder which includes the code for YALMIP.
- (iii) Extract its contents and save somewhere on the hard disk.
- (iv) Start Matlab.
- (v) Go to **File>>Set Path ...>>Add with Subfolders**. Now browse and find the YALMIP folder you just extracted. Choose the YALMIP folder and click on "OK."
- (vi) You should see the following folders in your path:
 - /yalmip
 - /yalmip/extras
 - /yalmip/demos
 - /yalmip/solvers
 - /yalmip/modules
 - /yalmip/modules/parametric
 - /yalmip/modules/moment
 - /yalmip/modules/global
 - /yalmip/modules/sos
 - /yalmip/operators
- (vii) If not, something is wrong. Re-try, read the YALMIP installation guide for more details, find us and ask.
- (viii) Run `yalmiptest` (type it in the command window and hit enter). It should ask you to hit a key once and then run bunch of tests. If everything alright, then you should not see any complaint or errors.