

I want to solve the following optimization problem using cvxopt:

$$\min_{\boldsymbol{\varphi}} \sum_{(i,j) \in E} \frac{1}{2} \|\varphi_i - \varphi_j\|^2 - \sum_{i=1}^N \sum_{k=1}^{K} \varphi_{ik} \ln \varphi_{ik} - \sum_{i=1}^N \sum_{k=1}^{K} \gamma_{ik} \ln \varphi_{ik} \quad \text{subject to}$$

$$\sum_{k=1}^K \varphi_{ik} = 1 \quad \forall i = 1, 2, \dots, N$$

where  $\boldsymbol{\varphi} = [\varphi_1, \varphi_2, \dots, \varphi_N] \in \mathcal{R}^{K \times N}$  is the set of vectors  $\varphi_i$ s to be determined. The equation comes from a markov random field. E represents the edges in the graph. Each i has a set of neighbors denoted by  $N_i$ .  $\gamma_{ik}$  is known for all  $i=1,2,3,\dots,N$   $k=1,2,\dots,K$ .