1. Download IPOPT

* 1. Download from <http://www.coin-or.org/download/source/Ipopt/>
  2. Unzip it

*gunzip Ipopt-x.y.z.tgz*(for .tgz file)

or

*tar xvf Ipopt-x.y.z.tar* (for .tar file)

* 1. Rename the directory you just extracted

mv Ipopt-x.y.z CoinIpopt

* 1. Change into the root directory of the IPOPT distribution

cd CoinIpopt

* 1. Get your current path (optional)

pwd

The output is the path of your current directory referred as ‘$IPOPTDIR’

2. Download external code

2.1 For BLAS, LAPACK and ASL, just use the commands provided as follows

cd $IPOPTDIR/ThirdParty/Blas

./get.Blas

cd ../Lapack

./get.Lapack

cd ../ASL

./get/ASL

cd ..

2.2 HSL

* HSL can be downloaded from <http://hsl.rl.ac.uk/ipopt>.
* To download, select the relevant ‘source’ link
* Follow the instructions on the website, read the license and submit the registration form
* Wait for an email containing a download link (this should take no more than one working day)
* To compile the HSL code as part of IPOPT, unpack the archive, then move the resulting directory so that it becomes $IPOPTDIR/ThirdParty/HSL/coinhsl

2.3 For other external codes, please refer to

<http://www.coin-or.org/Ipopt/documentation/node10.html>

3. Install IPOPT

3.1 Create a directory where you want to compile IPOPT and then go to that directory

*mkdir $IPOPTDIR/build*

*cd $IPOPTDIR/build*

3.2 Run the configure script

*$IPOPTDIR/configure*

3.3 Build the code

*make*

3.4 Run a short test (optional)

*make test*

3.5 Install IPOPT

*make install*