1 Download ipopt <https://www.coin-or.org/Ipopt/documentation/node12.html#SECTION00042300000000000000>

2 Install thirdparties

ASL : <https://www.coin-or.org/Ipopt/documentation/node13.html>

HSL: <https://www.coin-or.org/Ipopt/documentation/node13.html>

METIS: same link, seems necessary for HSL 77, 86 and 97

(get the source code from hsl and place it in the ThirdParty directory of the ipopt folder with the correct name)

3 Compile the code <https://www.coin-or.org/Ipopt/documentation/node14.html>

(these line work on the DTU HPC cluster)

configure --with-blas="-L/usr/lib64/atlas -lsatlas"

If installing HSL 77-97, instead run:

ADD\_CFLAGS=-fopenmp ADD\_FFLAGS=-fopenmp ADD\_CXXFLAGS=-fopenmp ./configure --with-blas="-L/usr/lib64/atlas -lsatlas"

make

make test

make install

you should get a bin directory with a ipopt file, if you correctly installed the ASL thirdparty