





**GALAHAD** BGO

USER DOCUMENTATION

GALAHAD Optimization Library version 4.1

### 1 SUMMARY

This package uses a multi-start trust-region method to find an approximation to the global minimizer of a differentiable objective function  $f(\mathbf{x})$  of n variables  $\mathbf{x}$ , subject to simple bounds  $\mathbf{x}^l \leq \mathbf{x} \leq \mathbf{x}^u$  on the variables. Here, any of the components of the vectors of bounds  $\mathbf{x}^l$  and  $\mathbf{x}^u$  may be infinite. The method offers the choice of direct and iterative solution of the key trust-region subproblems, and is suitable for large problems. First derivatives are required, and if second derivatives can be calculated, they will be exploited—if the product of second derivatives with a vector may be found but not the derivatives themselves, that may also be exploited.

The package offers both random multi-start and local-minimize-and probe methods to try to locate the global minimizer. There are no theoretical guarantees unless the sampling is huge, and realistically the success of the methods decreases as the dimension and nonconvexity increase.

ATTRIBUTES — Versions: GALAHAD\_BGO\_single, GALAHAD\_BGO\_double. Uses: GALAHAD\_CLOCK, GALAHAD\_SY-MBOLS, GALAHAD\_NLPT, GALAHAD\_USERDATA, GALAHAD\_SPECFILE, GALAHAD\_SPACE, GALAHAD\_RAND, GALAHAD\_NORMS, GALAHAD\_UGO, GALAHAD\_LHS and GALAHAD\_TRB. Date: July 2016. Origin: N. I. M. Gould, Rutherford Appleton Laboratory. Language: Fortran 95 + TR 15581 or Fortran 2003.

## 2 HOW TO USE THE PACKAGE

Access to the package requires a USE statement such as

Single precision version

USE GALAHAD\_BGO\_single

Double precision version

USE GALAHAD\_BGO\_double

If it is required to use both modules at the same time, the derived types SMT\_type, GALAHAD\_userdata\_type, BGO\_time\_type, BGO\_control\_type, BGO\_inform\_type, BGO\_data\_type and NLPT\_problem\_type, (Section 2.3) and the subroutines BGO\_initialize, BGO\_solve, BGO\_terminate, (Section 2.4) and BGO\_read\_specfile (Section 2.8) must be renamed on one of the USE statements.

### 2.1 Matrix storage formats

If available, the Hessian matrix  $\mathbf{H} = \nabla_{xx} f(\mathbf{x})$  may be stored in a variety of input formats.

# 2.1.1 Dense storage format

The matrix **H** is stored as a compact dense matrix by rows, that is, the values of the entries of each row in turn are stored in order within an appropriate real one-dimensional array. Since **H** is symmetric, only the lower triangular part (that is the part  $h_{ij}$  for  $1 \le j \le i \le n$ ) need be held. In this case the lower triangle should be stored by rows, that is component i\*(i-1)/2+j of the storage array H%val will hold the value  $h_{ij}$  (and, by symmetry,  $h_{ji}$ ) for  $1 \le j \le i \le n$ .

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#### 2.1.2 Sparse co-ordinate storage format

Only the nonzero entries of the matrices are stored. For the l-th entry,  $1 \le l \le \text{H\$ne}$ , of **H**, its row index i, column index j and value  $h_{ij}$ ,  $1 \le j \le i \le n$ , are stored in the l-th components of the integer arrays H\$row, H\$col and real array H\$val, respectively. Note that only the entries in the lower triangle should be stored.

#### 2.1.3 Sparse row-wise storage format

Again only the nonzero entries are stored, but this time they are ordered so that those in row i appear directly before those in row i+1. For the i-th row of  $\mathbf{H}$ , the i-th component of the integer array  $\mathsf{H\$ptr}$  holds the position of the first entry in this row, while  $\mathsf{H\$ptr}$  (n+1) holds the total number of entries plus one. The column indices j,  $1 \le j \le i$ , and values  $h_{ij}$  of the entries in the i-th row are stored in components  $l = \mathsf{H\$ptr}(i), \ldots, \mathsf{H\$ptr}(i+1) - 1$  of the integer array  $\mathsf{H\$col}$ , and real array  $\mathsf{H\$val}$ , respectively. Note that as before only the entries in the lower triangle should be stored. For sparse matrices, this scheme almost always requires less storage than its predecessor.

#### 2.1.4 Diagonal storage format

If **H** is diagonal (i.e.,  $h_{ij} = 0$  for all  $1 \le i \ne j \le n$ ) only the diagonals entries  $h_{ii}$ ,  $1 \le i \le n$ , need be stored, and the first n components of the array H%val may be used for the purpose.

### 2.2 Integer kinds

We use the term long INTEGER to denote INTEGER (kind=long), where long = selected\_int\_kind(18)).

## 2.3 The derived data types

Seven derived data types are accessible from the package.

## 2.3.1 The derived data type for holding matrices

The derived data type SMT\_TYPE is used to hold the Hessian matrix **H** if this is available. The components of SMT\_TYPE used here are:

- is a scalar component of type default INTEGER, that holds the dimension of the matrix.
- ne is a scalar variable of type default INTEGER, that holds the number of matrix entries.
- type is a rank-one allocatable array of type default CHARACTER, that is used to indicate the matrix storage scheme used. Its precise length and content depends on the type of matrix to be stored (see §2.3.2).
- is a rank-one allocatable array of type default REAL (double precision in GALAHAD\_BGO\_double) and dimension at least ne, that holds the values of the entries. Each pair of off-diagonal entries  $h_{ij} = h_{ji}$  of the *symmetric* matrix **H** is represented as a single entry (see §2.1.1–2.1.3). Any duplicated entries that appear in the sparse co-ordinate or row-wise schemes will be summed.
- row is a rank-one allocatable array of type default INTEGER, and dimension at least ne, that may hold the row indices of the entries. (see §2.1.2).
- is a rank-one allocatable array of type default INTEGER, and dimension at least ne, that may hold the column indices of the entries (see §2.1.2–2.1.3).
- ptr is a rank-one allocatable array of type default INTEGER, and dimension at least n + 1, that may hold the pointers to the first entry in each row (see §2.1.3).



#### 2.3.2 The derived data type for holding the problem

The derived data type NLPT\_problem\_type is used to hold the problem. The relevant components of NLPT\_problem\_type are:

- is a scalar variable of type default INTEGER, that holds the number of optimization variables, n. n
- is scalar variable of type SMT\_TYPE that holds the Hessian matrix **H**. The following components are used here: Н
  - H%type is an allocatable array of rank one and type default CHARACTER, that is used to indicate the storage scheme used. If the dense storage scheme (see Section 2.1.1) is used, the first five components of H%type must contain the string DENSE. For the sparse co-ordinate scheme (see Section 2.1.2), the first ten components of H%type must contain the string COORDINATE, for the sparse row-wise storage scheme (see Section 2.1.3), the first fourteen components of H%type must contain the string SPARSE\_BY\_ROWS, and for the diagonal storage scheme (see Section 2.1.4), the first eight components of H%type must contain the string DIAGONAL.

For convenience, the procedure SMT\_put may be used to allocate sufficient space and insert the required keyword into H%type. For example, if nlp is of derived type BGO\_problem\_type and involves a Hessian we wish to store using the co-ordinate scheme, we may simply

```
CALL SMT_put( nlp%H%type, 'COORDINATE' )
```

See the documentation for the GALAHAD package SMT for further details on the use of SMT\_put.

- Hone is a scalar variable of type default INTEGER, that holds the number of entries in the **lower triangular** part of **H** in the sparse co-ordinate storage scheme (see Section 2.1.2). It need not be set for any of the other three schemes
- H%val is a rank-one allocatable array of type default REAL (double precision in GALAHAD\_BGO\_double), that holds the values of the entries of the **lower triangular** part of the Hessian matrix **H** in any of the storage schemes discussed in Section 2.1.
- H%row is a rank-one allocatable array of type default INTEGER, that holds the row indices of the lower triangular part of **H** in the sparse co-ordinate storage scheme (see Section 2.1.2). It need not be allocated for any of the other three schemes.
- H%col is a rank-one allocatable array variable of type default INTEGER, that holds the column indices of the **lower triangular** part of **H** in either the sparse co-ordinate (see Section 2.1.2), or the sparse row-wise (see Section 2.1.3) storage scheme. It need not be allocated when the dense or diagonal storage schemes are used.
- H%ptr is a rank-one allocatable array of dimension n+1 and type default INTEGER, that holds the starting position of each row of the lower triangular part of H, as well as the total number of entries plus one, in the sparse row-wise storage scheme (see Section 2.1.3). It need not be allocated when the other schemes are used.
- is a rank-one allocatable array of dimension n and type default REAL (double precision in GALAHAD\_BGO\_double). that holds the gradient **g** of the objective function. The j-th component of G,  $j = 1, \dots, n$ , contains  $\mathbf{g}_i$ . These are equivalently the values z of estimates of the dual variables corresponding to the simple bound constraints (see Section 4).
- is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that holds the value of the objective function.
- X\_1 is a rank-one allocatable array of dimension n and type default REAL (double precision in GALAHAD\_BGO\_double), that holds the vector of lower bounds  $\mathbf{x}^{l}$  on the the variables. The j-th component of X\_1,  $i = 1, \dots, n$ , contains  $\mathbf{x}_i^l$ . Infinite bounds are allowed by setting the corresponding components of X-1 to any value smaller than -infinity, where infinity is a component of the control array control (see Section 2.3.3).

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X\_u is a rank-one allocatable array of dimension n and type default REAL (double precision in GALAHAD\_BGO\_double), that holds the vector of upper bounds  $\mathbf{x}^u$  on the variables. The *j*-th component of X\_u, j = 1, ..., n, contains  $\mathbf{x}^u_j$ . Infinite bounds are allowed by setting the corresponding components of X\_u to any value larger than that infinity, where infinity is a component of the control array control (see Section 2.3.3).

- is a rank-one allocatable array of dimension n and type default REAL (double precision in GALAHAD\_BGO\_double), that holds the values **x** of the optimization variables. The *j*-th component of X, j = 1, ..., n, contains  $x_i$ .
- pname is a scalar variable of type default CHARACTER and length 10, which contains the "name" of the problem for printing. The default "empty" string is provided.
- VNAMES is a rank-one allocatable array of dimension n and type default CHARACTER and length 10, whose *j*-th entry contains the "name" of the *j*-th variable for printing. This is only used if "debug" printing control print\_level > 4) is requested, and will be ignored if the array is not allocated.

## 2.3.3 The derived data type for holding control parameters

The derived data type BGO\_control\_type is used to hold controlling data. Default values may be obtained by calling BGO\_initialize (see Section 2.4.1), while components may also be changed by calling GALAHAD\_BGO\_read\_spec (see Section 2.8.1). The components of BGO\_control\_type are:

- error is a scalar variable of type default INTEGER, that holds the stream number for error messages. Printing of error messages in BGO\_solve and BGO\_terminate is suppressed if error  $\leq 0$ . The default is error = 6.
- out is a scalar variable of type default INTEGER, that holds the stream number for informational messages. Printing of informational messages in BGO\_solve is suppressed if out < 0. The default is out = 6.
- print\_level is a scalar variable of type default INTEGER, that is used to control the amount of informational output which is required. No informational output will occur if print\_level  $\leq 0$ . If print\_level = 1, a single line of output will be produced for each iteration of the process. If print\_level  $\geq 2$ , this output will be increased to provide significant detail of each iteration. The default is print\_level = 0.
- attempts\_max is a scalar variable of type default INTEGER, that specifies the maximum number of random searches from the best point found so far. The default is attempts\_max = 10.
- max\_evals is a scalar variable of type default INTEGER, that gives the maximum number of function evaluations that are allowed. The default is max\_evals = 10000.
- sampling\_strategy is a scalar variable of type default INTEGER, that is used to specify the sampling strategy used. Possible values are
  - 1. Sample uniformly from the feasible region
  - 2. Sample from the midpoint of a Latin hypercube
  - 3. Sample uniformly within a Latin hypercube

The default is sampling\_strategy = 1.

- hypercube\_discretization is a scalar variable of type default INTEGER, that specifies the Latin hypercube discretization in each dimension (for sampling stategies sampling\_strategy = 2 and 3). The default is hypercube\_discretization = 2.
- alive\_unit is a scalar variable of type default INTEGER. If alive\_unit > 0, a temporary file named alive\_file (see below) will be created on stream number alive\_unit on initial entry to GALAHAD\_BGO\_solve, and execution of GALAHAD\_BGO\_solve will continue so long as this file continues to exist. Thus, a user may terminate execution simply by removing the temporary file from this unit. If alive\_unit  $\le 0$ , no temporary file will be created, and execution cannot be terminated in this way. The default is alive\_unit = 60.



- infinity is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that is used to specify which constraint bounds are infinite. Any bound larger than infinity in modulus will be regarded as infinite. The default is infinity =  $10^{19}$ .
- obj\_unbounded is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that specifies smallest value of the objective function that will be tolerated before the problem is declared to be unbounded from below. The default is potential\_unbounded =  $-u^{-2}$ , where u is EPSILON(1.0) (EPSILON(1.0D0) in GALAHAD\_BGO\_double).
- cpu\_time\_limit is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that is used to specify the maximum permitted CPU time. Any negative value indicates no limit will be imposed. The default is cpu\_time\_limit = -1.0.
- clock\_time\_limit is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that is used to specify the maximum permitted elapsed system clock time. Any negative value indicates no limit will be imposed. The default is clock\_time\_limit = 1.0.
- hessian\_available is a scalar variable of type default LOGICAL, that should be set .TRUE. if the user will provide second derivatives (either by providing an appropriate evaluation routine to the solver or by reverse communication, see Section 2.6), and .FALSE. if the second derivatives are not explicitly available. The default is hessian\_available = .TRUE..
- random\_multistart is a scalar variable of type default LOGICAL, that should be set .TRUE. if a random-multistart method is to be used or .FALSE. if a local-minimize-and-probe approach is preferred. The default is random—multistart = .FALSE..
- space\_critical is a scalar variable of type default LOGICAL, that must be set .TRUE. if space is critical when allocating arrays and .FALSE. otherwise. The package may run faster if space\_critical is .FALSE. but at the possible expense of a larger storage requirement. The default is space\_critical = .FALSE..
- deallocate\_error\_fatal is a scalar variable of type default LOGICAL, that must be set .TRUE. if the user wishes to terminate execution if a deallocation fails, and .FALSE. if an attempt to continue will be made. The default is deallocate\_error\_fatal = .FALSE..
- alive\_file is a scalar variable of type default CHARACTER and length 30, that gives the name of the temporary file whose removal from stream number alive\_unit terminates execution of GALAHAD\_BGO\_solve. The default is alive\_unit = ALIVE.d.
- prefix is a scalar variable of type default CHARACTER and length 30, that may be used to provide a user-selected character string to preface every line of printed output. Specifically, each line of output will be prefaced by the string prefix(2:LEN(TRIM(prefix))-1), thus ignoreing the first and last non-null components of the supplied string. If the user does not want to preface lines by such a string, they may use the default prefix = ""
- TRB\_control is a scalar variable of type TRB\_control\_type whose components are used to control the local multivariate optimization aspects of the calculation, as performed by the package GALAHAD\_TRB. See the specification sheet for the package GALAHAD\_TRB for details, and appropriate default values.
- UGO\_control is a scalar variable of type UGO\_control\_type whose components are used to control the univariate global optimization calculation (if any), performed by the package GALAHAD\_UGO. See the specification sheet for the package GALAHAD\_UGO for details, and appropriate default values.
- LHS\_control is a scalar variable of type LHS\_control\_type whose components are used to control the Latox hypercube sampling algorithm as performed by the package GALAHAD\_LHS. See the specification sheet for the package GALAHAD\_LHS for details, and appropriate default values.

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#### 2.3.4 The derived data type for holding timing information

The derived data type BGO\_time\_type is used to hold elapsed CPU and system clock times for the various parts of the calculation. The components of BGO\_time\_type are:

- total is a scalar variable of type default REAL, that gives the CPU total time spent in the package.
- univariate\_global is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that gives the CPU time spent performing univariate global optimization.
- multivariate\_local is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that gives the CPU time spent performing multivariate local optimization.
- clock\_total is a scalar variable of type default REAL, that gives the total elapsed system clock time spent in the package.
- clock\_univariate\_global is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that gives the elapsed system clock time spent performing univariate global optimization.
- clock\_multivariate\_local is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that gives the elapsed system clock time spent performing multivariate local optimization.

## 2.3.5 The derived data type for holding informational parameters

The derived data type BGO\_inform\_type is used to hold parameters that give information about the progress and needs of the algorithm. The components of BGO\_inform\_type are:

- status is a scalar variable of type default INTEGER, that gives the exit status of the algorithm. See Sections 2.6 and 2.7 for details.
- alloc\_status is a scalar variable of type default INTEGER, that gives the status of the last attempted array allocation or deallocation. This will be 0 if status = 0.
- bad\_alloc is a scalar variable of type default CHARACTER and length 80, that gives the name of the last internal array for which there were allocation or deallocation errors. This will be the null string if status = 0.
- f\_eval is a scalar variable of type default INTEGER, that gives the total number of objective function evaluations performed.
- g\_eval is a scalar variable of type default INTEGER, that gives the total number of objective function gradient evaluations performed.
- h\_eval is a scalar variable of type default INTEGER, that gives the total number of objective function Hessian evaluations performed.
- obj is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that holds the value of the objective function at the best estimate of the solution found.
- norm\_pg is a scalar variable of type default REAL (double precision in GALAHAD\_BGO\_double), that holds the value of the norm of the projected gradient of the objective function at the best estimate of the solution found.
- time is a scalar variable of type BGO\_time\_type whose components are used to hold elapsed elapsed CPU and system clock times for the various parts of the calculation (see Section 2.3.4).
- TRB\_inform is a scalar variable of type TRB\_inform\_type whose components give information about the progress and needs of the local multivariate optimization stages of the algorithm performed by the package GALAHAD\_TRB. See the specification sheet for the package GALAHAD\_TRB for details.



UGO\_inform is a scalar variable of type UGO\_inform\_type whose components give information about the progress and needs of the univariate global optimization stages of the algorithm performed by the package GALAHAD\_UGO. See the specification sheet for the package GALAHAD\_UGO for details.

LHS\_inform is a scalar variable of type LHS\_inform\_type whose components give information about the progress and needs of the Latix hypercube sampling algorithm as performed by the package GALAHAD\_LHS. See the specification sheet for the package GALAHAD\_LHS for details.

### 2.3.6 The derived data type for holding problem data

The derived data type BGO\_data\_type is used to hold all the data for a particular problem, or sequences of problems with the same structure, between calls of BGO procedures. This data should be preserved, untouched (except as directed on return from GALAHAD\_BGO\_solve with positive values of inform%status, see Section 2.6), from the initial call to BGO\_initialize to the final call to BGO\_terminate.

### 2.3.7 The derived data type for holding user data

The derived data type GALAHAD\_userdata\_type is available from the package GALAHAD\_userdata to allow the user to pass data to and from user-supplied subroutines for function and derivative calculations (see Section 2.5). Components of variables of type GALAHAD\_userdata\_type may be allocated as necessary. The following components are available:

integer is a rank-one allocatable array of type default INTEGER.

real is a rank-one allocatable array of type default REAL (double precision in GALAHAD\_BGO\_double)

complex is a rank-one allocatable array of type default COMPLEX (double precision complex in GALAHAD\_BGO\_double).

character is a rank-one allocatable array of type default CHARACTER.

logical is a rank-one allocatable array of type default LOGICAL.

integer\_pointer is a rank-one pointer array of type default INTEGER.

real\_pointer is a rank-one pointer array of type default REAL (double precision in GALAHAD\_BGO\_double)

complex\_pointer is a rank-one pointer array of type default COMPLEX (double precision complex in GALAHAD\_BGO\_double).

character\_pointer is a rank-one pointer array of type default CHARACTER.

logical\_pointer is a rank-one pointer array of type default LOGICAL.

### 2.4 Argument lists and calling sequences

There are three procedures for user calls (see Section 2.8 for further features):

- 1. The subroutine BGO\_initialize is used to set default values, and initialize private data, before solving one or more problems with the same sparsity and bound structure.
- 2. The subroutine BGO\_solve is called to solve the problem.
- 3. The subroutine BGO\_terminate is provided to allow the user to automatically deallocate array components of the private data, allocated by BGO\_solve, at the end of the solution process. It is important to do this if the data object is re-used for another problem with a different structure since BGO\_initialize cannot test for this situation, and any existing associated targets will subsequently become unreachable.

We use square brackets [ ] to indicate OPTIONAL arguments.

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#### 2.4.1 The initialization subroutine

Default values are provided as follows:

```
CALL BGO_initialize( data, control, inform )
```

- data is a scalar INTENT (INOUT) argument of type BGO\_data\_type (see Section 2.3.6). It is used to hold data about the problem being solved.
- control is a scalar INTENT (OUT) argument of type BGO\_control\_type (see Section 2.3.3). On exit, control contains default values for the components as described in Section 2.3.3. These values should only be changed after calling BGO\_initialize.
- inform is a scalar INTENT (OUT) argument of type BGO\_inform\_type (see Section 2.3.5). A successful call to BGO\_initialize is indicated when the component status has the value 0. For other return values of status, see Section 2.7.

#### 2.4.2 The minimization subroutine

The minimization algorithm is called as follows:

```
CALL BGO_solve( nlp, control, inform, data, userdata[, eval_F, eval_G, eval_H, eval_HPROD, eval_SHPROD, eval_PREC] )
```

nlp is a scalar INTENT (INOUT) argument of type NLPT\_problem\_type (see Section 2.3.2). It is used to hold data about the problem being solved. For a new problem, the user must allocate all the array components, and set values for nlp%n and the required integer components of nlp%H if second derivatives will be used. Users are free to choose whichever of the matrix formats described in Section 2.1 is appropriate for **H** for their application.

The component nlp%X must be set to an initial estimate,  $\mathbf{x}^0$ , of the minimization variables. A good choice will increase the speed of the package, but the underlying method is designed to converge (at least to a local solution) from an arbitrary initial guess.

On exit, the component nlp%X will contain the best estimates of the minimization variables  $\mathbf{x}$ , while nlp%G will contain the best estimates of the dual variables  $\mathbf{z}$ .

```
Restrictions: nlp%n > 0 and nlp%H%type ∈ {'DENSE', 'COORDINATE', 'SPARSE_BY_ROWS', 'DIAGONAL'}.
```

- control is a scalar INTENT (IN) argument of type BGO\_control\_type (see Section 2.3.3). Default values may be assigned by calling BGO\_initialize prior to the first call to BGO\_solve.
- inform is a scalar INTENT (INOUT) argument of type BGO\_inform\_type (see Section 2.3.5). On initial entry, the component status must be set to the value 1. Other entries need note be set. A successful call to BGO\_solve is indicated when the component status has the value 0. For other return values of status, see Sections 2.6 and 2.7.
- data is a scalar INTENT (INOUT) argument of type BGO\_data\_type (see Section 2.3.6). It is used to hold data about the problem being solved. With the possible exceptions of the components eval\_status and U (see Section 2.6), it must not have been altered by the user since the last call to BGO\_initialize.
- userdata is a scalar INTENT (INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the OPTIONAL subroutines eval\_F, eval\_G, eval\_H and eval\_HPROD (see Section 2.3.7).
- eval\_F is an OPTIONAL user-supplied subroutine whose purpose is to evaluate the value of the objective function  $f(\mathbf{x})$  at a given vector  $\mathbf{x}$ . See Section 2.5.1 for details. If eval\_F is present, it must be declared EXTERNAL in the calling program. If eval\_F is absent, GALAHAD\_BGO\_solve will use reverse communication to obtain objective function values (see Section 2.6).



- eval\_G is an OPTIONAL user-supplied subroutine whose purpose is to evaluate the value of the gradient of the objective function  $\nabla_x f(\mathbf{x})$  at a given vector  $\mathbf{x}$ . See Section 2.5.2 for details. If eval\_G is present, it must be declared EXTERNAL in the calling program. If eval\_G is absent, GALAHAD\_BGO\_solve will use reverse communication to obtain gradient values (see Section 2.6).
- eval\_H is an OPTIONAL user-supplied subroutine whose purpose is to evaluate the value of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  at a given vector  $\mathbf{x}$ . See Section 2.5.3 for details. If eval\_H is present, it must be declared EXTERNAL in the calling program. If eval\_H is absent, GALAHAD\_BGO\_solve will use reverse communication to obtain Hessian function values (see Section 2.6).
- eval\_HPROD is an OPTIONAL user-supplied subroutine whose purpose is to evaluate the value of the product  $\nabla_{xx} f(\mathbf{x}) \mathbf{v}$  of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  with a given vector  $\mathbf{v}$ . See Section 2.5.4 for details. If eval\_HPROD is present, it must be declared EXTERNAL in the calling program. If eval\_HPROD is absent, GALAHAD\_BGO\_solve will use reverse communication to obtain Hessian-vector products (see Section 2.6).
- eval\_SHPROD is an OPTIONAL user-supplied subroutine whose purpose is to evaluate the value of the product  $\nabla_{xx} f(\mathbf{x}) \mathbf{v}$  of the Hessian of the objective function  $\mathbf{u} = \nabla_{xx} f(\mathbf{x})$  with a given *sparse* vector  $\mathbf{v}$ , and to return the nonzero components of the resulting  $\mathbf{u}$ . See Section 2.5.5 for details. If eval\_SHPROD is present, it must be declared EXTERNAL in the calling program. If eval\_SHPROD is absent, GALAHAD\_BGO\_solve will use reverse communication to obtain Hessian-sparse-vector products (see Section 2.6).
- eval\_PREC is an OPTIONAL user-supplied subroutine whose purpose is to evaluate the value of the product P(x)v of the user's preconditioner with a given vector v. See Section 2.5.6 for details. If eval\_PREC is present, it must be declared EXTERNAL in the calling program. If eval\_PREC is absent, GALAHAD\_BGO\_solve will use reverse communication to obtain products with the preconditioner (see Section 2.6).

#### 2.4.3 The termination subroutine

All previously allocated arrays are deallocated as follows:

```
CALL BGO_terminate( data, control, inform )
```

data is a scalar INTENT (INOUT) argument of type BGO\_data\_type exactly as for BGO\_solve, which must not have been altered by the user since the last call to BGO\_initialize. On exit, array components will have been deallocated.

control is a scalar INTENT (IN) argument of type BGO\_control\_type exactly as for BGO\_solve.

inform is a scalar INTENT (OUT) argument of type BGO\_inform\_type exactly as for BGO\_solve. Only the component status will be set on exit, and a successful call to BGO\_terminate is indicated when this component status has the value 0. For other return values of status, see Section 2.7.

#### 2.5 Function and derivative values

## 2.5.1 The objective function value via internal evaluation

If the argument eval\_F is present when calling GALAHAD\_BGO\_solve, the user is expected to provide a subroutine of that name to evaluate the value of the objective function  $f(\mathbf{x})$ . The routine must be specified as

```
SUBROUTINE eval_F( status, X, userdata, f )
```

whose arguments are as follows:

status is a scalar INTENT (OUT) argument of type default INTEGER, that should be set to 0 if the routine has been able to evaluate the objective function and to a non-zero value if the evaluation has not been possible.

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X is a rank-one INTENT(IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector x.

- userdata is a scalar INTENT (INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the subroutines eval\_F, eval\_H, eval\_HPROD and eval\_PREC (see Section 2.3.7).
- is a scalar INTENT (OUT) argument of type default REAL (double precision in GALAHAD\_BGO\_double), that should be set to the value of the objective function  $f(\mathbf{x})$  evaluated at the vector  $\mathbf{x}$  input in X.

#### 2.5.2 Gradient values via internal evaluation

If the argument eval\_G is present when calling GALAHAD\_BGO\_solve, the user is expected to provide a subroutine of that name to evaluate the value of the gradient the objective function  $\nabla_x f(\mathbf{x})$ . The routine must be specified as

```
SUBROUTINE eval_G( status, X, userdata, G)
```

whose arguments are as follows:

- status is a scalar INTENT (OUT) argument of type default INTEGER, that should be set to 0 if the routine has been able to evaluate the gradient of the objective function and to a non-zero value if the evaluation has not been possible.
- X is a rank-one INTENT (IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector **x**.
- userdata is a scalar INTENT (INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the subroutines eval\_F, eval\_G, eval\_H, eval\_HPROD and eval\_PREC (see Section 2.3.7).
- G is a rank-one INTENT (OUT) argument of type default REAL (double precision in GALAHAD\_BGO\_double), whose components should be set to the values of the gradient of the objective function  $\nabla_x f(\mathbf{x})$  evaluated at the vector  $\mathbf{x}$  input in X.

## 2.5.3 Hessian values via internal evaluation

If the argument eval\_H is present when calling GALAHAD\_BGO\_solve, the user is expected to provide a subroutine of that name to evaluate the values of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$ . The routine must be specified as

```
SUBROUTINE eval_H( status, X, userdata, Hval )
```

whose arguments are as follows:

- status is a scalar INTENT (OUT) argument of type default INTEGER, that should be set to 0 if the routine has been able to evaluate the Hessian of the objective function and to a non-zero value if the evaluation has not been possible.
- X is a rank-one INTENT (IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector **x**.
- userdata is a scalar INTENT(INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the subroutines eval\_F, eval\_G, eval\_H, eval\_HPROD and eval\_PREC (see Section 2.3.7).
- Hval is a scalar INTENT (OUT) argument of type default REAL (double precision in GALAHAD\_BGO\_double), whose components should be set to the values of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  evaluated at the vector  $\mathbf{x}$  input in X. The values should be input in the same order as that in which the array indices were given in nlp%H.



#### 2.5.4 Hessian-vector products via internal evaluation

If the argument eval\_HPROD is present when calling GALAHAD\_BGO\_solve, the user is expected to provide a subroutine of that name to evaluate the sum  $\mathbf{u} + \nabla_{xx} f(\mathbf{x}) \mathbf{v}$  involving the product of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$ with a given vector v. The routine must be specified as

```
SUBROUTINE eval_HPROD( status, X, userdata, U, V, got_h)
```

whose arguments are as follows:

- status is a scalar INTENT (OUT) argument of type default INTEGER, that should be set to 0 if the routine has been able to evaluate the sum  $\mathbf{u} + \nabla_{xx} f(\mathbf{x}) \mathbf{v}$  and to a non-zero value if the evaluation has not been possible.
- is a rank-one INTENT(IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector  $\mathbf{x}$ .
- userdata is a scalar INTENT (INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the subroutines eval\_F, eval\_H, eval\_HPROD and eval\_PREC (see Section 2.3.7).
- is a rank-one INTENT (INOUT) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components on input contain the vector **u** and on output the sum  $\mathbf{u} + \nabla_{\mathbf{r}\mathbf{r}} f(\mathbf{x})\mathbf{v}$ .
- is a rank-one INTENT(IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector  $\mathbf{v}$ .
- got\_h is an OPTIONAL scalar INTENT (IN) argument of type default LOGICAL. If the Hessian has already been evaluated at the current x qot\_h will be PRESENT and set .TRUE.; if this is the first time the Hessian is to be accessed at x, either qot\_h will be absent or PRESENT and set .FALSE.. This gives the user the opportunity to reuse "start-up" computations required for the first instance of  $\mathbf{x}$  to speed up subsequent products.

#### 2.5.5 Hessian-sparse-vector products via internal evaluation

If the argument eval\_SHPROD is present when calling GALAHAD\_BGO\_solve, the user is expected to provide a subroutine of that name to evaluate the product  $\mathbf{u} = \nabla_{xx} f(\mathbf{x}) \mathbf{v}$  involving the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  and a given sparse vector v, and to return the nonzero components of the result u. This routine is **not required** if the user has set control%hessian\_available to .TRUE. and has made the values of  $\nabla_{xx} f(\mathbf{x})$  available either by calls to eval\_H (see §2.5.3) or by reverse communication (see §2.6). If needed, the routine must be specified as

```
SUBROUTINE eval_SHPROD( status, X, userdata, nnz_v, INDEX_nz_v, V,
                        nnz_u, INDEX_nz_u, U, got_h )
```

whose arguments are as follows:

- status is a scalar INTENT (OUT) argument of type default INTEGER, that should be set to 0 if the routine has been able to evaluate the sum  $\mathbf{u} + \nabla_{xx} f(\mathbf{x}) \mathbf{v}$  and to a non-zero value if the evaluation has not been possible.
- is a rank-one INTENT(IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector  $\mathbf{x}$ .
- userdata is a scalar INTENT (INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the subroutines eval\_F, eval\_H, eval\_HPROD and eval\_PREC (see Section 2.3.7).

nnz\_v is a scalar INTENT (IN) argument of type default INTEGER, that specifies the number of nonzeros in the input sparse vector v.

- INDEX\_nz\_v is a rank-one INTENT (IN) array argument of length at least nnz\_v and type default INTEGER whose first nnz\_v components give the indices of the nonzero components of v.
- is a rank-one INTENT(IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components INDEX\_nz\_v(i),  $i=1,\ldots,$  nnz\_v, hold the nonzero values of v. Any other components should be ignored.
- nnz\_u is a scalar INTENT (OUT) argument of type default INTEGER, that gives the number of nonzeros in the output vector u.
- INDEX\_nz\_u is a rank-one INTENT (OUT) array argument of length at least nnz\_u and type default INTEGER whose first nnz\_u components give the indices of the nonzero components of the computed product **u**.
- is a rank-one INTENT (OUT) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components INDEX\_nz\_u(i),  $i=1,\ldots,$  nnz\_u, hold the nonzero values of **u**. The remaining components should be ignored.
- got\_h is an OPTIONAL scalar INTENT (IN) argument of type default LOGICAL. If the Hessian has already been evaluated at the current x got\_h will be PRESENT and set .TRUE.; if this is the first time the Hessian is to be accessed at x, either got\_h will be absent or PRESENT and set .FALSE.. This gives the user the opportunity to reuse "start-up" computations required for the first instance of x to speed up subsequent products.

# 2.5.6 Preconditioner-vector products via internal evaluation

If the argument eval\_PREC is present when calling GALAHAD\_BGO\_solve, the user is expected to provide a subroutine of that name to evaluate the product  $\mathbf{u} = \mathbf{P}(\mathbf{x})\mathbf{v}$  involving the user's preconditioner  $\mathbf{P}(\mathbf{x})$  with a given vector  $\mathbf{v}$ . The symmetric matrix  $\mathbf{P}(\mathbf{x})$  should ideally be chosen so that the eigenvalues of  $\mathbf{P}(\mathbf{x})(\nabla_{xx}f(\mathbf{x}))^{-1}$  are clustered. This subroutine will **only be required** if control\*norm = -3, and the user prefers a subroutine call to that provided by reverse communication with inform\*status = 6 (see §2.6). The routine must be specified as

```
SUBROUTINE eval_PREC( status, X, userdata, U, V)
```

whose arguments are as follows:

- status is a scalar INTENT (OUT) argument of type default INTEGER, that should be set to 0 if the routine has been able to evaluate the product P(x)v and to a non-zero value if the evaluation has not been possible.
- X is a rank-one INTENT (IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector x.
- userdata is a scalar INTENT (INOUT) argument of type GALAHAD\_userdata\_type whose components may be used to communicate user-supplied data to and from the subroutines eval\_F, eval\_G, eval\_H and eval\_PREC (see Section 2.3.7).
- is a rank-one INTENT (OUT) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components on output should contain the product sum  $\mathbf{u} = \mathbf{P}(\mathbf{x})\mathbf{v}$ .
- is a rank-one INTENT (IN) array argument of type default REAL (double precision in GALAHAD\_BGO\_double) whose components contain the vector v.

#### 2.6 Reverse Communication Information

A positive value of inform%status on exit from BGO\_solve indicates that GALAHAD\_BGO\_solve is seeking further information—this will happen if the user has chosen not to evaluate function or derivative values internally (see Section 2.5). The user should compute the required information and re-enter GALAHAD\_BGO\_solve with inform%status and all other arguments (except those specifically mentioned below) unchanged.

Possible values of inform%status and the information required are

- 2. The user should compute the objective function value  $f(\mathbf{x})$  at the point  $\mathbf{x}$  indicated in nlp%X. The required value should be set in nlp%f, and data%eval\_status should be set to 0. If the user is unable to evaluate  $f(\mathbf{x})$ —for instance, if the function is undefined at  $\mathbf{x}$ —the user need not set nlp%f, but should then set data%eval\_status to a non-zero value.
- 3. The user should compute the gradient of the objective function  $\nabla_x f(\mathbf{x})$  at the point  $\mathbf{x}$  indicated in nlp%X. The value of the i-th component of the gradient should be set in nlp%G(i), for  $i=1,\ldots,n$  and data%eval\_status should be set to 0. If the user is unable to evaluate a component of  $\nabla_x f(\mathbf{x})$ —for instance, if a component of the gradient is undefined at  $\mathbf{x}$ —the user need not set nlp%G, but should then set data%eval\_status to a non-zero value.
- 4. The user should compute the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  at the point  $\mathbf{x}$  indicated in nlp%X. The value l-th component of the Hessian stored according to the scheme input in the remainder of nlp%H (see Section 2.3.2) should be set in nlp%H%val(1), for  $l=1,\ldots,$  nlp%H%ne and data%eval\_status should be set to 0. If the user is unable to evaluate a component of  $\nabla_{xx} f(\mathbf{x})$ —for instance, if a component of the Hessian is undefined at  $\mathbf{x}$ —the user need not set nlp%H%val, but should then set data%eval\_status to a non-zero value.
- 5. The user should compute the product  $\nabla_{xx} f(\mathbf{x}) \mathbf{v}$  of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  at the point  $\mathbf{x}$  indicated in nlp%X with the vector  $\mathbf{v}$  and add the result to the vector  $\mathbf{u}$ . The vectors  $\mathbf{u}$  and  $\mathbf{v}$  are given in data%U and data%V respectively, the resulting vector  $\mathbf{u} + \nabla_{xx} f(\mathbf{x}) \mathbf{v}$  should be set in data%U and data%eval\_status should be set to 0. If the user is unable to evaluate the product—for instance, if a component of the Hessian is undefined at  $\mathbf{x}$ —the user need not set nlp%H%val, but should then set data%eval\_status to a non-zero value.
- 6. The user should compute the product  $\mathbf{u} = \mathbf{P}(\mathbf{x})\mathbf{v}$  of their preconditioner  $\mathbf{P}(\mathbf{x})$  at the point  $\mathbf{x}$  indicated in nlp%X with the vector  $\mathbf{v}$ . The vectors  $\mathbf{v}$  is given in data%V, the resulting vector  $\mathbf{u} = \mathbf{P}(\mathbf{x})\mathbf{v}$  should be set in data%U and data%eval\_status should be set to 0. If the user is unable to evaluate the product—for instance, if a component of the preconditioner is undefined at  $\mathbf{x}$ —the user need not set data%U, but should then set data%eval\_status to a non-zero value.
  - This value can only occur if the user has set control%norm = -3, and has not provided an optional subroutine eval\_PREC (see §2.5.6) to compute the required product with the preconditioner.
- 7. The user should compute the product  $\mathbf{h} = \nabla_{xx} f(\mathbf{x}) \mathbf{p}$  of the Hessian of the objective function  $\nabla_{xx} f(\mathbf{x})$  at the point  $\mathbf{x}$  indicated in nlp%X with the sparse vector  $\mathbf{p}$ . The nonzeros of  $\mathbf{p}$  are stored in data%P (data%INDEX\_nz\_p (data %nnz\_p\_l:data%nnz\_p\_u)) while the nonzeros of  $\mathbf{h}$  should be returned in data%HP (data%INDEX\_nz\_hp (1:data%nnz\_hp)); the user must set data%nnz\_hp and data%INDEX\_nz\_hp accordingly, and data%eval\_status should be set to 0. If the user is unable to evaluate the product—for instance, if a component of the Hessian is undefined at  $\mathbf{x}$ —the user need not set data%HP, data%INDEX\_nz\_hp and data%nnz\_hp but should then set data%eval\_status to a non-zero value.
  - This value will not occur if the user has set control%hessian\_available to .TRUE. and can provide values of  $\nabla_{xx} f(\mathbf{x})$  either by calls to eval\_H (see §2.5.3) or by reverse communication (see inform%status = 4, above).
- 23. The user should follow the instructions for 2 and 3 above before returning.
- 25. The user should follow the instructions for 2 and 5 above before returning.
- 35. The user should follow the instructions for 3 and 5 above before returning.

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235. The user should follow the instructions for 2, 3 and 5 above before returning.

### 2.7 Warning and error messages

A negative value of inform%status on exit from BGO\_solve or BGO\_terminate indicates that an error has occurred. No further calls should be made until the error has been corrected. Possible values are:

- -1. An allocation error occurred. A message indicating the offending array is written on unit control%error, and the returned allocation status and a string containing the name of the offending array are held in inform%alloc\_status and inform%bad\_alloc, respectively.
- -2. A deallocation error occurred. A message indicating the offending array is written on unit control%error and the returned allocation status and a string containing the name of the offending array are held in inform%alloc\_status and inform%bad\_alloc, respectively.
- -3. The restriction nlp%n > 0 or requirement that nlp%H\_type contains its relevant string 'DENSE', 'COORDINATE', 'SPARSE\_BY\_ROWS' or 'DIAGONAL' has been violated.
- -4. The bound constraints are inconsistent.
- -7. The objective function appears to be unbounded from below on the feasible set.
- -9. The analysis phase of the factorization failed; the return status from the factorization package is given in the component inform%factor\_status.
- -10. The factorization failed; the return status from the factorization package is given in the component inform%factor\_status.
- -11. The solution of a set of linear equations using factors from the factorization package failed; the return status from the factorization package is given in the component inform%factor\_status.
- -16. The problem is so ill-conditioned that further progress is impossible.
- -17. The step is too small to make further impact.
- -18. Too many iterations have been performed. This may happen if control%trb\_control%maxit is too small, but may also be symptomatic of a badly scaled problem.
- -19. The elapsed CPU or system clock time limit has been reached. This may happen if either control%cpu\_time\_limit or control%clock\_time\_limit is too small, but may also be symptomatic of a badly scaled problem.
- -82. The user has forced termination of GALAHAD\_BGO\_solve by removing the file named control%alive\_file from unit control%alive\_unit.

### 2.8 Further features

In this section, we describe an alternative means of setting control parameters, that is components of the variable control of type BGO\_control\_type (see Section 2.3.3), by reading an appropriate data specification file using the subroutine BGO\_read\_specfile. This facility is useful as it allows a user to change BGO control parameters without editing and recompiling programs that call BGO.

A specification file, or specifie, is a data file containing a number of "specification commands". Each command occurs on a separate line, and comprises a "keyword", which is a string (in a close-to-natural language) used to identify a control parameter, and an (optional) "value", which defines the value to be assigned to the given control parameter. All keywords and values are case insensitive, keywords may be preceded by one or more blanks but values must not contain blanks, and each value must be separated from its keyword by at least one blank. Values must not contain more



than 30 characters, and each line of the specifle is limited to 80 characters, including the blanks separating keyword and value.

The portion of the specification file used by BGO\_read\_specfile must start with a "BEGIN BGO" command and end with an "END" command. The syntax of the specifile is thus defined as follows:

```
( .. lines ignored by BGO_read_specfile .. )
BEGIN BGO
    keyword value
    .....
    keyword value
END
( .. lines ignored by BGO_read_specfile .. )
```

where keyword and value are two strings separated by (at least) one blank. The "BEGIN BGO" and "END" delimiter command lines may contain additional (trailing) strings so long as such strings are separated by one or more blanks, so that lines such as

```
BEGIN BGO SPECIFICATION

and

END BGO SPECIFICATION
```

are acceptable. Furthermore, between the "BEGIN BGO" and "END" delimiters, specification commands may occur in any order. Blank lines and lines whose first non-blank character is ! or \* are ignored. The content of a line after a ! or \* character is also ignored (as is the ! or \* character itself). This provides an easy manner to "comment out" some specification commands, or to comment specific values of certain control parameters.

The value of a control parameters may be of three different types, namely integer, logical or real. Integer and real values may be expressed in any relevant Fortran integer and floating-point formats (respectively). Permitted values for logical parameters are "ON", "TRUE", ".TRUE.", "T", "YES", "Y", or "OFF", "NO", "N", "FALSE", ".FALSE." and "F". Empty values are also allowed for logical control parameters, and are interpreted as "TRUE".

The specification file must be open for input when BGO\_read\_specfile is called, and the associated device number passed to the routine in device (see below). Note that the corresponding file is REWINDed, which makes it possible to combine the specifications for more than one program/routine. For the same reason, the file is not closed by BGO\_read\_specfile.

### 2.8.1 To read control parameters from a specification file

Control parameters may be read from a file as follows:

```
CALL BGO_read_specfile( control, device )
```

control is a scalar INTENT (INOUT) argument of type BGO\_control\_type (see Section 2.3.3). Default values should have already been set, perhaps by calling BGO\_initialize. On exit, individual components of control may have been changed according to the commands found in the specifile. Specifile commands and the component (see Section 2.3.3) of control that each affects are given in Table 2.1 on the following page.

device is a scalar INTENT (IN) argument of type default INTEGER, that must be set to the unit number on which the specifile has been opened. If device is not open, control will not be altered and execution will continue, but an error message will be printed on unit control%error.

command	component of control	value type
error-printout-device	%error	integer
printout-device	%out	integer
print-level	%print_level	integer
maximum-current-random-searches	tt %attempts_max	integer
maximum-number-of-evaluations	tt %max_evals	integer
sampling-strategy	tt %sampling_strategy	integer
hypercube-discretization	tt % hypercube_discretization	integer
alive-device	%alive_unit	integer
infinity-value	%infinity	real
minimum-objective-before-unbounded	%obj_unbounded	real
maximum-cpu-time-limit	%cpu_time_limit	real
maximum-clock-time-limit	%clock_time_limit	real
hessian-available	%hessian_available	logical
random-multistart	%random_multistart	logical
space-critical	%space_critical	logical
deallocate-error-fatal	%deallocate_error_fatal	logical
alive-filename	%alive_file	character

Table 2.1: Specfile commands and associated components of control.

## 2.9 Information printed

If control\*print\_level is positive, information about the progress of the algorithm will be printed on unit control\*cout. If  $control*print_level = 1$ , a single line of output will be produced every time the objective function improves. This will include the number of attempts to improve the objective so far, the values of the objective function and the norm of its gradient, and the number of function and gradient evaluations.

If control%print\_level  $\geq 2$  this output will be increased to provide significant detail of each iteration. Further details concerning the attempted solution of the models may be obtained by increasing control%TRB\_control%print\_level, and control%UGO\_control%print\_level.

### 3 GENERAL INFORMATION

**Use of common:** None.

**Workspace:** Provided automatically by the module.

Other routines called directly: None.

Other modules used directly: BGO\_solve calls the GALAHAD packages GALAHAD\_CLOCK, GALAHAD\_SYMBOLS, GALAHAD\_NLPT, GALAHAD\_USERDATA, GALAHAD\_SPECFILE, GALAHAD\_SPACE, GALAHAD\_RAND, GALAHAD\_NORMS, GALAHAD\_UGO, GALAHAD\_LHS and GALAHAD\_TRB.

Input/output: Output is under control of the arguments control%error, control%out and control%print\_level.

Restrictions: nlp%n > 0 and nlp%H\_type ∈ {'DENSE', 'COORDINATE', 'SPARSE\_BY\_ROWS', 'DIAGONAL'}.

**Portability:** ISO Fortran 95 + TR 15581 or Fortran 2003. The package is thread-safe.



### 4 METHOD

A choice of two methods is available. In the first, local-minimization-and-probe, approach, local minimization and univariate global minimization are intermixed. Given a current champion  $\mathbf{x}_k^S$ , a local minimizer  $\mathbf{x}_k$  of  $f(\mathbf{x})$  within the feasible box  $\mathbf{x}^l \leq \mathbf{x} \leq \mathbf{x}^u$  is found using GALAHAD\_TRB. Thereafter m random directions  $\mathbf{p}$  are generated, and univariate local minimizer of  $f(\mathbf{x}_k + \alpha \mathbf{p})$  as a function of the scalar  $\alpha$  along each  $\mathbf{p}$  within the interval  $[\alpha^L, \alpha^u]$ , where  $\alpha^L$  and  $\alpha^u$  are the smallest and largest  $\alpha$  for which  $\mathbf{x}^l \leq \mathbf{x}_k + \alpha \mathbf{p} \leq \mathbf{x}^u$ , is performed using GALAHAD\_UGO. The point  $\mathbf{x}_k + \alpha \mathbf{p}$  that gives the smallest value of f is then selected as the new champion  $\mathbf{x}_{k+1}^S$ .

The random directions **p** are chosen in one of three ways. The simplest is to select the components as

$$p_i = \text{pseudo random} \in \begin{cases} [-1,1] & \text{if } x_i^l < x_{k,i} < x_i^u \\ [0,1] & \text{if } x_{k,i} = x_i^l \\ [-1,0] & \text{if } x_{k,i} = x_i^u \end{cases}$$

for each  $1 \le i \le n$ . An alternative is to pick **p** by partitioning each dimension of the feasible "hypercube" box into m equal segments, and then selecting sub-boxes randomly within this hypercube using Latin hypercube sampling via GALAHAD\_LHS. Each components of **p** is then selected in its sub-box, either uniformly or pseudo randomly.

The other, random-multi-start, method provided selects *m* starting points at random, either componentwise pseudo randomly in the feasible box, or by partitioning each component into *m* equal segments, assigning each to a sub-box using Latin hypercube sampling, and finally choosing the values either uniformly or pseudo randomly. Local minimizers within the feasible box are then computed by GALAHAD\_TRB, and the best is assigned as the current champion. This process is then repeated until evaluation limits are achieved.

```
If n = 1, GALAHAD_UGO is called directly.
```

We reiterate that there are no theoretical guarantees unless the sampling is huge, and realistically the success of the methods decreases as the dimension and nonconvexity increase. Thus the methods used should best be viewed as heuristics.

## **References:**

The generic bound-constrained trust-region method is described in detail in

A. R. Conn, N. I. M. Gould and Ph. L. Toint (2000), Trust-region methods. SIAM/MPS Series on Optimization, the univariate global minimization method employed is an extension of that due to

D. Lera and Ya. D. Sergeyev (2013), "Acceleration of univariate global optimization algorithms working with Lipschitz functions and Lipschitz first derivatives" SIAM J. Optimization Vol. 23, No. 1, pp. 508–529, while the Latin-hypercube sampling method employed is that of

B. Beachkofski and R. Grandhi (2002). "Improved Distributed Hypercube Sampling", 43rd AIAA structures, structural dynamics, and materials conference, pp. 2002-1274.

# 5 EXAMPLES OF USE

Suppose we wish to minimize the parametric objective function  $f(\mathbf{x}) = (x_1 + x_3 + p)^2 + (x_2 + x_3)^2 + a * \cos(\omega x_1) + x_1 + x_2 + x_3$  when the parameters p, a and  $\omega$  takes the values 4, 1000 and 10 respectively, and each component of x is required to lie in the interval [-10, 0.5]. Starting from the initial guess  $\mathbf{x} = 0$ , we may use the following code:

```
TYPE ( BGO_control_type ) :: control
  TYPE ( BGO_inform_type ) :: inform
  TYPE ( BGO_data_type ) :: data
  TYPE ( GALAHAD_userdata_type ) :: userdata
  EXTERNAL :: FUN, GRAD, HESS, HESSPROD
  INTEGER :: s
  INTEGER, PARAMETER :: n = 3, h_ne = 5
  REAL ( KIND = wp ), PARAMETER :: p = 4.0_{wp}
  REAL ( KIND = wp ), PARAMETER :: freq = 10.0_wp
  REAL ( KIND = wp ), PARAMETER :: mag = 1000.0_wp
  REAL (KIND = wp), PARAMETER :: infinity = 10.0_wp ** 20 ! infinity
! start problem data
  nlp%pname = 'BGOSPEC'
   nlp%n = n ; nlp%H%ne = h_ne
                                               ! dimensions
  ALLOCATE( nlp%X(n), nlp%G(n), nlp%X_1(n), nlp%X_u(n))
  nlp%X = 0.0_wp
                                               ! start from zero
  nlp%X_1 = -10.0_wp; nlp%X_u = 0.5_wp! search in [-10,1/2]
! sparse co-ordinate storage format
  CALL SMT_put( nlp%H%type, 'COORDINATE', s ) ! Specify co-ordinate storage
  ALLOCATE( nlp%H%val( h_ne ), nlp%H%row( h_ne ), nlp%H%col( h_ne ) )
  nlp%H_row = (/ 1, 2, 3, 3, 3 /) ! Hessian H
  nlp\H_col = (/1, 2, 1, 2, 3/) ! NB lower triangle
! problem data complete
  ALLOCATE ( userdata%real ( 3 ) )
                                               ! Allocate space for parameters
  userdata%real(1) = p
                                               ! Record parameter, p
  userdata%real(2) = freq
                                               ! Record parameter, freq
  userdata%real( 3 ) = mag
                                               ! Record parameter, mag
  CALL BGO_initialize( data, control, inform ) ! Initialize control parameters
  control%TRB_control%subproblem_direct = .FALSE. ! Use an iterative method
  control%attempts_max = 1000
  control%max_evals = 1000
   control%TRB_control%maxit = 10
   control%print_level =1
   control%TRB_control%print_level =1
   control%UGO_control%print_level =1
! Solve the problem
                                               ! set for initial entry
  inform*status = 1
   CALL BGO_solve( nlp, control, inform, data, userdata, eval_F = FUN,
                 eval_G = GRAD, eval_H = HESS, eval_HPROD = HESSPROD )
   IF ( inform%status == 0 ) THEN
                                             ! Successful return
    WRITE( 6, "( ' BGO: ', IO, ' evaluations -', /,
         ' Best objective value found =', ES12.4, /,
                                                                              δ
         ' Corresponding solution = ', ( 5ES12.4 ) )" )
    inform%f_eval, inform%obj, nlp%X
                                               ! Error returns
    WRITE( 6, "( ' BGO_solve exit status = ', I6 ) " ) inform%status
  END IF
write(6,*) inform%ugo_inform
  CALL BGO_terminate( data, control, inform ) ! delete internal workspace
   DEALLOCATE( nlp%X, nlp%G, nlp%H%val, nlp%H%row, nlp%H%col, userdata%real )
   END PROGRAM GALAHAD BGO EXAMPLE
   SUBROUTINE FUN ( status, X, userdata, f )
                                              ! Objective function
```

USE GALAHAD\_USERDATA\_double, ONLY: GALAHAD\_userdata\_type

INTEGER, PARAMETER :: wp = KIND( 1.0D+0 )

```
INTEGER, INTENT( OUT ) :: status
REAL ( KIND = wp ), INTENT ( OUT ) :: f
REAL ( KIND = wp ), DIMENSION( : ), INTENT( IN ) :: X
TYPE ( GALAHAD_userdata_type ), INTENT( INOUT ) :: userdata
REAL (KIND = wp ) :: p, mag, freq
p = userdata%real( 1 ) ; freq = userdata%real( 2 ) ; mag = userdata%real( 3 )
f = (X(1) + X(3) + p) ** 2 +
    ( X(2) + X(3) ) ** 2 + mag * COS( freq * X(1) ) +
                                                                           δ
     X(1) + X(2) + X(3)
status = 0
RETURN
END SUBROUTINE FUN
SUBROUTINE GRAD ( status, X, userdata, G )
                                          ! gradient of the objective
USE GALAHAD_USERDATA_double, ONLY: GALAHAD_userdata_type
INTEGER, PARAMETER :: wp = KIND( 1.0D+0 )
INTEGER, INTENT( OUT ) :: status
REAL ( KIND = wp ), DIMENSION( : ), INTENT( IN ) :: X
REAL ( KIND = wp ), DIMENSION( : ), INTENT( OUT ) :: G
TYPE ( GALAHAD_userdata_type ), INTENT( INOUT ) :: userdata
REAL ( KIND = wp ) :: p, mag, freq
p = userdata%real( 1 ); freq = userdata%real( 2 ); mag = userdata%real( 3 )
G(1) = 2.0_{wp} * (X(1) + X(3) + p)
         - mag * freq * SIN( freq * X(1)) + 1.0_wp
G(2) = 2.0_{wp} * (X(2) + X(3)) + 1.0_{wp}
G(3) = 2.0_{wp} * (X(1) + X(3) + p) +
                                                                           &
        2.0_{\text{wp}} * (X(2) + X(3)) + 1.0_{\text{wp}}
status = 0
RETURN
END SUBROUTINE GRAD
SUBROUTINE HESS ( status, X, userdata, H_Val ) ! Hessian of the objective
USE GALAHAD_USERDATA_double, ONLY: GALAHAD_userdata_type
INTEGER, PARAMETER :: wp = KIND( 1.0D+0 )
INTEGER, INTENT( OUT ) :: status
REAL ( KIND = wp ), DIMENSION( : ), INTENT( IN ) :: X
REAL ( KIND = wp ), DIMENSION( : ), INTENT( OUT ) :: H_val
TYPE ( GALAHAD_userdata_type ), INTENT( INOUT ) :: userdata
REAL ( KIND = wp ) :: mag, freq
freq = userdata%real( 2 ); mag = userdata%real( 3 )
H_val(1) = 2.0_wp - mag * freq * freq * COS(freq * X(1))
H_val(2) = 2.0_wp
H_val(3) = 2.0_wp
H_val(4) = 2.0_wp
H_val(5) = 4.0_wp
status = 0
RETURN
END SUBROUTINE HESS
SUBROUTINE HESSPROD( status, X, userdata, U, V, got_h ) ! Hessian-vector prod
USE GALAHAD_USERDATA_double, ONLY: GALAHAD_userdata_type
INTEGER, PARAMETER :: wp = KIND( 1.0D+0 )
INTEGER, INTENT( OUT ) :: status
REAL ( KIND = wp ), DIMENSION( : ), INTENT( INOUT ) :: U
REAL ( KIND = wp ), DIMENSION( : ), INTENT( IN ) :: X, V
```

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Notice how the parameters p, a and  $\omega$  are passed to the function evaluation routines via the real component of the derived type userdata. The code produces the following output:

```
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
                           pgrad
                                    ratio radius # active cg its
                                                                         time
- TRB:0
              1.0160E+03 1.2767E+01
                                             1.0E+02 0
- TRB:1
               1.0160E+03 1.2767E+01 -2.5E+00 1.0E+02
                                                                         0.00
- TRB:2
              6.5868E+02 1.5866E+01 2.2E+00 8.7E+00
                                                     0
                                                           0
                                                                         0.00
                                                     0
              6.5868E+02 1.5866E+01 -4.2E-03 8.7E+00
- TRB:3
                                                           0
                                                                         0.00
- TRB:4
              1.6527E+02 8.7191E+00 1.1E-02 4.7E+00 0
                                                           0
                                                                        0.00
- TRB:5
              1.6527E+02 8.7191E+00 -1.1E-03 4.7E+00 0
                                                          0
                                                                        0.00
             -7.2262E+02 4.3185E+00 3.4E-02 2.6E+00 0
                                                          0
- TRB·6
                                                                        0 00
- TRB:7
             -9.6922E+02 1.0085E+01 1.4E-02 2.6E+00 2
                                                           0
                                                                        0.00
- TRB:8
             -9.6922E+02 1.0085E+01 -4.9E-02 2.6E+00 2
                                                                        0.00
- TRB:9
             -9.6922E+02 1.0085E+01 -1.5E-01 1.4E+00 2
                                                                        0.00
              -9.8766E+02 2.2763E+00 1.5E-02 6.6E-01
                                                                       0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                                                         #g
                                                  # f
 pass
           #d
                                                                  time
            0 -9.8766003669493193E+02 2.2763E+00
                                                  11
                                                          6
                                                                  0.00
   1 T
           ----- initial point loop -----
                 f g |
                                                  x_best
                                                             f best
     1 -1.826378E-01 -9.117196E+02 -1.065692E+03 | -1.826378E-01 -9.117196E+02
     2 0.000000E+00 -9.876600E+02 2.507092E+02 | 0.000000E+00 -9.876600E+02
     3 2.740415E+00 -2.443150E+02 2.622748E+03 | 0.000000E+00 -9.876600E+02
        ----- main iteration -----
     4 1.448110E+00 6.627152E+02 -2.053792E+03 | 0.000000E+00 -9.876600E+02
     5 2.221158E+00 -9.314486E+02 -4.084773E+02 | 0.000000E+00 -9.876600E+02
     6 2.600989E-01 -6.899184E+02 1.942829E+03 | 0.000000E+00 -9.876600E+02
     7 -4.396902E-02 -9.915772E+02 -7.276170E+01 | -4.396902E-02 -9.915772E+02
                        f
                                                #f
pass
                                                       #a
                                        q
            1 -9.9157720024070693E+02 9.2054E+00 18
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: It.
                   f
                          pgrad
                                    ratio radius # active cg its
                                                                         time
              -9.9158E+02 9.2054E+00 1.0E+02 1
- TRB:0
              -9.9158E+02 9.2054E+00 -6.3E-01 1.0E+02 1
- TRB:1
                                                            Λ
                                                                         0.00
```

**BGO** 

```
-9.9158E+02 9.2054E+00 -8.3E-01 6.7E+00 1 0
                                                                   0.00
                                                      0
- TRB:3
            -9.9158E+02 9.2054E+00 -1.5E+00 2.0E+00 1
                                                                  0.00
- TRB:4
            -9.9158E+02 9.2054E+00 -1.1E+01 4.5E-01 1 0
                                                                  0.00
            -9.9158E+02 9.2054E+00 -4.8E+00 2.8E-02 1 0
- TRB:5
                                                                  0.00
                                                     0
            -9.9187E+02 2.5096E+00 4.5E-01 2.7E-03 1
- TRB:6
                                                                  0.00
                                                     0
            -9.9187E+02 2.5096E+00 -3.5E+00 2.7E-03 1
- TRB:7
                                                                  0.00
                                                     0
            -9.9188E+02 5.3500E+00 4.5E-01 3.3E-04 1
- TRB:8
                                                                  0.00
                                                      0
- TRB:9
            -9.9188E+02 5.3500E+00 -1.3E+00 3.3E-04 1
                                                                  0.00
- TRB:10
            -9.9188E+02 2.5088E+00 4.5E-01 7.7E-05 1
                                                       Ω
                                                                   0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
          #d f g #f #g 0 -9.9187622249114975E+02 2.5088E+00 29 17
                                                            time
pass
                                                            0.00
         ----- initial point loop -----
        x f g | x_best
  iter
     1 0.000000E+00 -9.918762E+02 2.575137E+01 | 0.000000E+00 -9.918762E+02
     2 5.953406E-02 1.432685E+02 2.838785E+04 | 0.000000E+00 -9.918762E+02
       ----- main iteration -----
     3 8.686297E-03 -9.608574E+02 7.079357E+03 | 0.000000E+00 -9.918762E+02
     4 7.148235E-04 -9.916482E+02 6.122706E+02 | 0.000000E+00 -9.918762E+02
       ----- initial point loop -----
  iter x f g |
                                             x_best
                                                        f best
     1 -2.368270E-01 8.509519E+02 -4.738941E+04 | -2.368270E-01 8.509519E+02
     2 0.000000E+00 -9.918762E+02 -2.861215E+01 | 0.000000E+00 -9.918762E+02
     3 1.676641E-01 8.827335E+02 4.592708E+04 | 0.000000E+00 -9.918762E+02
        ----- main iteration -----
     4 -1.191773E-01 2.068464E+02 8.865103E+04 | 0.000000E+00 -9.918762E+02
     5 8.382690E-02 -2.496280E+02 8.740531E+04 | 0.000000E+00 -9.918762E+02
     6 -1.749884E-01 9.915119E+02 1.212335E+04 | 0.000000E+00 -9.918762E+02
     7 -5.213209E-02 -2.596666E+00 9.057303E+04 | 0.000000E+00 -9.918762E+02
     8 4.387587E-02 6.862255E+02 -6.669590E+04 | 0.000000E+00 -9.918762E+02
    9 1.311985E-01 -7.536266E+02 -5.757365E+04 | 0.000000E+00 -9.918762E+02
    10 -2.078163E-01 -9.997267E+02 3.263107E+03 | -2.078163E-01 -9.997267E+02
       #d f g
          #d f g #f #g
2 -9.9972668360646924E+02 7.6617E+00 43 31
pass
                                                 31
                                                            0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Tt.
                 f
                        pgrad
                                 ratio radius # active cg its
                                                                  time
                                   1.0E+02 1
- TRB:0
           -9.9973E+02 7.6617E+00
- TRB:1
            -9.9973E+02 7.6617E+00 -5.4E-01 1.0E+02 1
                                                      0
                                                                  0.00
- TRB:2
            -9.9973E+02 7.6617E+00 -3.2E-02 6.3E+00 1 0
                                                                  0.00
- TRB:3
            -9.9973E+02 7.6617E+00 -1.3E+00 3.4E+00 1 0
                                                                  0.00
- TRB:4
           -9.9973E+02 7.6617E+00 -4.0E+00 8.1E-01 1 0
                                                                  0.00
            -9.9973E+02 7.6617E+00 -1.1E+01 8.9E-02 1 0
- TRB:5
                                                                  0.00
            - TRB:6
                                                                  0.00
            - TRB:7
                                                                  0.00
- TRB:8
                                                                  0.00
                                                      0
- TRB:9
                                                                   0.00
- TRB:10
                                                                   0.00
```

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```
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                                                    #f
            #d
                                                             #g
                                                                        time
 pass
            0 -1.0004017214851477E+03 4.4458E+00
                                                              35
                                                                        0.00
           ----- initial point loop -----
        X
                   f g |
                                                     x_best
                                                                   f_best
   iter
     1 -8.426692E-01 3.251631E+02 -8.090891E+04 | -8.426692E-01 3.251631E+02
     2 0.000000E+00 -1.000402E+03 -2.690772E+01 | 0.000000E+00 -1.000402E+03
        1.070409E-02 -6.209820E+02 6.605788E+04 | 0.000000E+00 -1.000402E+03
         ----- main iteration -----
     4 -4.256170E-01 2.775334E+02 8.088156E+04 | 0.000000E+00 -1.000402E+03
     5 -6.341168E-01 1.016192E+03 1.606015E+01 | 0.000000E+00 -1.000402E+03
     6 -2.071209E-01 -1.707563E+02 8.305671E+04 | 0.000000E+00 -1.000402E+03
     7 -5.247330E-01 -9.704610E+02 -1.791328E+04 | 0.000000E+00 -1.000402E+03
     8 -7.434749E-01 -9.491839E+02 1.767346E+04 | 0.000000E+00 -1.000402E+03
     9 -3.056005E-01 -8.251774E+02 -4.805659E+04 | 0.000000E+00 -1.000402E+03
     10 -9.721356E-02 3.245899E+02 -7.953058E+04 | 0.000000E+00 -1.000402E+03
     11 -4.749035E-01 6.696158E+02 -6.287881E+04 | 0.000000E+00 -1.000402E+03
     12 -7.933026E-01 7.004682E+02 6.270457E+04 | 0.000000E+00 -1.000402E+03
     13 -4.953897E-02 5.110577E+02 7.230893E+04 | 0.000000E+00 -1.000402E+03
     14 -2.562553E-01 9.134574E+02 -3.339636E+04 | 0.000000E+00 -1.000402E+03
     15 -5.761663E-01 1.771892E+02 8.296628E+04 | 0.000000E+00 -1.000402E+03
     16 -6.920209E-01 1.873297E+02 -8.317868E+04 | 0.000000E+00 -1.000402E+03
     17 -3.602459E-01 -4.788318E+02 7.400149E+04 | 0.000000E+00 -1.000402E+03
     18 -1.532334E-01 -9.473542E+02 -2.810403E+04 | 0.000000E+00 -1.000402E+03
     19 -3.800183E-01 -8.315094E+02 -4.699885E+04 | 0.000000E+00 -1.000402E+03
     20 -5.987585E-01 -9.735516E+02 -1.391862E+04 | 0.000000E+00 -1.000402E+03
     21 -6.694205E-01 -9.663286E+02 1.388063E+04 | 0.000000E+00 -1.000402E+03
     22 -1.400532E-01 -7.226462E+02 5.862886E+04 |
                                                   0.000000E+00 -1.000402E+03
     23 -2.256564E-01 -9.926260E+02 -1.316467E+04 |
                                                   0.000000E+00 -1.000402E+03
     24 -4.481928E-01 -9.968277E+02 -4.276741E+03 |
                                                   0.000000E+00 -1.000402E+03
     25 -8.199916E-01 -9.603972E+02 4.202446E+03 | 0.000000E+00 -1.000402E+03
     26 -7.432489E-02 -1.002905E+03 1.916817E+03 | -7.432489E-02 -1.002905E+03
pass
                  f
                                                    #f #g
            #d
                                                                     time
                                    g
             1 -1.0029049510258317E+03 6.7438E+00
                                                      8.0
                                                              61
                                                                        0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: It.
                    f
                             pgrad
                                         ratio radius # active cg its
                                                                              time
               -1.0029E+03 6.7438E+00
- TRB:0
                                                1.0E+02 1
               -1.0029E+03 6.7438E+00 -9.4E-01 1.0E+02 1
                                                                0
                                                                               0.00
- TRB:1
              -1.0029E+03 6.7438E+00 -1.5E+00 5.9E+00 1 0

-1.0029E+03 6.7438E+00 -7.0E-01 1.3E+00 1 0

-1.0029E+03 6.7438E+00 -1.5E+01 4.3E-01 1 0

-1.0029E+03 6.7438E+00 -4.9E+00 2.7E-02 1 0

-1.0032E+03 4.4535E+00 4.5E-01 2.5E-03 1
- TRB:2
                                                                              0.00
- TRB:3
                                                                               0.00
- TRB:4
                                                                               0.00
- TRB:5
                                                                              0.00
- TRB:6
                                                                               0.00
               -1.0032E+03 4.4535E+00 -3.6E+00 2.5E-03 1
                                                                0
- TRB:7
                                                                               0.00
                                                          1
- TRB:8
               -1.0032E+03 5.0266E+00 4.5E-01 3.0E-04
                                                                 0
                                                                               0.00
                                                          1
- TRB:9
               -1.0032E+03 5.0266E+00 -1.3E+00 3.0E-04
                                                                 0
                                                                               0.00
               -1.0032E+03 3.1727E+00 4.5E-01 7.2E-05
- TRB:10
                                                                               0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
```

```
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
pass
           #d
                         f
                                                     # f
                                                             #a
                                                                       time
           0 -1.0031660966251662E+03 3.1727E+00
   4 T
                                                     91
                                                             65
                                                                       0.00
          ----- initial point loop -----
                                     g l
                        f
  iter
                                                    x best
                                                                  f best
     1 -1.655787E+00 3.383576E+02 -3.754889E+04 | -1.655787E+00 3.383576E+02
     2 0.000000E+00 -1.003166E+03 -2.669074E+00 | 0.000000E+00 -1.003166E+03
        1.439562E-01 -7.907528E+02 -2.391239E+04 | 0.000000E+00 -1.003166E+03
         ----- main iteration -----
     4 -8.370191E-01 -2.755248E+02 -3.753028E+04 | 0.000000E+00 -1.003166E+03
     5 -4.273387E-01 5.462131E+02 3.261211E+04 | 0.000000E+00 -1.003166E+03
     6 -1.315208E+00 -4.074872E+02 -3.520887E+04 | 0.000000E+00 -1.003166E+03
     7 -1.998632E-01 -5.000788E+01 -3.902639E+04 | 0.000000E+00 -1.003166E+03
     8 -6.373129E-01 -9.733580E+02 9.003452E+03 | 0.000000E+00 -1.003166E+03
     9 -1.122816E+00 -9.753625E+02 4.416546E+03 | 0.000000E+00 -1.003166E+03
    10 -9.935400E-01 -4.258244E+02 -3.517472E+04 | 0.000000E+00 -1.003166E+03
    11 -1.513099E+00 8.825910E+02 -2.131219E+04 | 0.000000E+00 -1.003166E+03
    12 -7.398506E-01 8.095763E+02 2.302821E+04 | 0.000000E+00 -1.003166E+03
    13 -1.038272E-01 6.051893E+02 3.097971E+04 | 0.000000E+00 -1.003166E+03
    14 -1.222838E+00 8.188001E+02 2.363286E+04 | 0.000000E+00 -1.003166E+03
    15 -5.296756E-01 2.679453E+02 -3.762900E+04 | 0.000000E+00 -1.003166E+03
    16 -1.425409E+00 -6.164070E+02 2.951236E+04 | 0.000000E+00 -1.003166E+03
    17 6.237646E-02 7.594503E+02 2.533836E+04 | 0.000000E+00 -1.003166E+03
    18 -1.075667E+00 3.920403E+02 3.614609E+04 | 0.000000E+00 -1.003166E+03
    19 -9.433792E-01 -6.564983E+02 2.909864E+04 | 0.000000E+00 -1.003166E+03
    20 -1.605567E+00 -9.441224E+02 3.958716E+03 | 0.000000E+00 -1.003166E+03
    21 -8.005614E-01 -9.862196E+02 5.356618E+03 | 0.000000E+00 -1.003166E+03
    22 -1.588518E-01 -1.001837E+03 2.993798E+03 | 0.000000E+00 -1.003166E+03
    23 -6.569655E-01 -8.603926E+02 -1.993170E+04 | 0.000000E+00 -1.003166E+03
    24 -1.282624E+00 -9.608635E+02 5.940963E+03 |
                                                   0.000000E+00 -1.003166E+03
    25 -1.996144E-02 -7.141388E+02 -2.747162E+04 |
                                                   0.000000E+00 -1.003166E+03
    26 -1.141258E+00 -8.029421E+02 -2.230323E+04 |
                                                   0.000000E+00 -1.003166E+03
    27 -4.817805E-01 -1.002991E+03 1.019439E+03 |
                                                   0.000000E+00 -1.003166E+03
    28 -1.451897E+00 -9.459096E+02 -6.907639E+03 | 0.000000E+00 -1.003166E+03
    29 -6.133196E-01 -3.906074E+02 3.595909E+04 | 0.000000E+00 -1.003166E+03
    30 1.034041E-02 -9.226859E+02 1.535694E+04 | 0.000000E+00 -1.003166E+03
    31 -9.654994E-01 -9.892208E+02 -9.169290E+02 | 0.000000E+00 -1.003166E+03
    32 -4.894911E-01 -9.657140E+02 -1.061555E+04 | 0.000000E+00 -1.003166E+03
    33 -1.658503E-01 -9.854886E+02 -7.636492E+03 | 0.000000E+00 -1.003166E+03
    34 -4.733976E-01 -9.414615E+02 1.352862E+04 | 0.000000E+00 -1.003166E+03
    35 -8.076448E-01 -9.859907E+02 -5.421249E+03 | 0.000000E+00 -1.003166E+03
    36 -1.510931E-01 -9.335033E+02 1.448599E+04 | 0.000000E+00 -1.003166E+03
    37 -6.439332E-01 -9.999349E+02 -1.019544E+03 | 0.000000E+00 -1.003166E+03
    38 -1.591289E+00 -7.397600E+02 2.391706E+04 | 0.000000E+00 -1.003166E+03
    39 -1.610722E-01 -1.004726E+03 -3.926710E+02 | -1.610722E-01 -1.004726E+03
                                                    #f "5
                         f
pass
                                          q
                                                 130
                                                                       time
   411
             1 -1.0047264304592469E+03 4.7057E+00
                                                                       0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
                                        ratio radius # active cg its
                             pgrad
- TRB:0
               -1.0047E+03 4.7057E+00
                                                1.0E+02
```

BGO GALAHAD

```
-1.0047E+03 4.7057E+00 -4.1E+00 1.0E+02 1
                                                                            0.00
- TRB:2
              -1.0047E+03 4.7057E+00 -4.0E+00 5.2E+00 1
                                                             0
                                                                           0.00
- TRB:3
              -1.0047E+03 4.7057E+00 -2.9E+00 5.7E-01 1
                                                             0
                                                                           0.00
                                                             0
              -1.0047E+03 4.7057E+00 -3.7E+01 8.1E-02 1
- TRB:4
                                                                           0.00
                                                             0
              -1.0047E+03 4.7057E+00 -1.5E+00 5.0E-03 1
                                                                           0.00
- TRB:5
                                                             0
              -1.0048E+03 5.8769E+00 4.5E-01 1.1E-03 1
- TRB:6
                                                                           0.00
              -1.0048E+03 5.8769E+00 -3.9E+00 1.1E-03 1
                                                             0
- TRB:7
                                                                           0.00
                                                       1
              -1.0048E+03 1.9124E+00 4.5E-01 1.3E-04
                                                              Ω
                                                                           0.00
- TRB:8
- TRB:9
              -1.0048E+03 1.9124E+00 -1.6E+00 1.3E-04
                                                       1
                                                              0
                                                                            0.00
- TRB:10
              -1.0048E+03 1.1055E+00 4.5E-01 2.7E-05
                                                        1
                                                              0
                                                                            0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
      Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                          f
                                                    # f
                                                           #q
                                                                     time
 pass
   5T
            0 -1.0047784117588310E+03 1.1055E+00
                                                   141
                                                         108
                                                                     0.00
          ----- initial point loop ------
         x f g |
                                                   x best
     1 -5.516842E-01 8.904975E+02 -4.288296E+04 | -5.516842E-01 8.904975E+02
     2 0.000000E+00 -1.004778E+03 -3.804195E+00 | 0.000000E+00 -1.004778E+03
     3 2.035800E-01 8.433124E+01 -8.410819E+04 | 0.000000E+00 -1.004778E+03
        ----- main iteration -----
     4 -2.775067E-01 1.283981E+02 8.373791E+04 | 0.000000E+00 -1.004778E+03
     5 -1.325157E-01 -1.975747E+02 8.280641E+04 | 0.000000E+00 -1.004778E+03
     6 -4.114449E-01 9.955040E+02 1.597704E+04 | 0.000000E+00 -1.004778E+03
     7 9.506491E-02 1.698637E+02 8.318701E+04 | 0.000000E+00 -1.004778E+03
     8 -4.831830E-01 1.020075E+03 -2.898487E+03 | 0.000000E+00 -1.004778E+03
     9 -3.377629E-01 9.763274E+02 2.096131E+04 | 0.000000E+00 -1.004778E+03
    10 -5.912373E-02 -2.815832E+02 8.112956E+04 | 0.000000E+00 -1.004778E+03
    11 4.887082E-02 5.475634E+02 -7.040409E+04 |
                                                 0.000000E+00 -1.004778E+03
    12 -4.465174E-01 -9.829477E+02 -1.098071E+03 |
                                                 0.000000E+00 -1.004778E+03
    13 -3.723795E-01 -9.889529E+02 -2.924510E+03 |
                                                 0.000000E+00 -1.004778E+03
    14 -5.201817E-01 -9.741712E+02 4.105550E+03 | 0.000000E+00 -1.004778E+03
    15 -1.960966E-02 8.057062E+01 -8.415426E+04 | 0.000000E+00 -1.004778E+03
    16 -2.997136E-01 -9.786536E+02 -1.516949E+04 | 0.000000E+00 -1.004778E+03
    17 -8.094597E-02 -8.547840E+02 -4.439225E+04 | 0.000000E+00 -1.004778E+03
    18 7.387609E-02 -1.003390E+03 -3.696839E+03 | 0.000000E+00 -1.004778E+03
    19 9.734416E-03 -6.854678E+02 6.187071E+04 | 0.000000E+00 -1.004778E+03
    20 -3.664565E-01 -8.831179E+02 3.790974E+04 | 0.000000E+00 -1.004778E+03
    21 -7.354556E-02 -1.001487E+03 6.042928E+03 | 0.000000E+00 -1.004778E+03
    22 -3.784698E-01 -8.425756E+02 -4.408413E+04 | 0.000000E+00 -1.004778E+03
    23 -4.406776E-01 -8.699504E+02 3.900553E+04 | 0.000000E+00 -1.004778E+03
    24 -4.523884E-01 -8.563151E+02 -4.115703E+04 | 0.000000E+00 -1.004778E+03
    25 -2.950993E-01 -9.731282E+02 1.753240E+04 | 0.000000E+00 -1.004778E+03
    26 -5.257366E-01 -8.882132E+02 -3.448819E+04 | 0.000000E+00 -1.004778E+03
    27 7.735246E-02 -9.733055E+02 2.088049E+04 | 0.000000E+00 -1.004778E+03
    28 -5.144956E-01 -8.387677E+02 4.259770E+04 | 0.000000E+00 -1.004778E+03
    29 7.015836E-02 -9.410279E+02 -2.957524E+04 | 0.000000E+00 -1.004778E+03
    30 -2.823789E-03 -9.764638E+02 -1.995541E+04 | 0.000000E+00 -1.004778E+03
    31 -7.491529E-02 -1.003079E+03 -3.720990E+03 |
                                                 0.000000E+00 -1.004778E+03
    32 1.002733E-03 -1.001198E+03 7.140134E+03 |
                                                 0.000000E+00 -1.004778E+03
    33 7.460158E-02 -1.004195E+03 1.476790E+03 | 0.000000E+00 -1.004778E+03
```

```
34 -2.399079E-04 -1.004572E+03 -1.714945E+03 | 0.000000E+00 -1.004778E+03
 35 8.423209E-05 -1.004753E+03 5.970168E+02 | 0.000000E+00 -1.004778E+03
 36 -1.955101E-05 -1.004777E+03 -1.432611E+02 | 0.000000E+00 -1.004778E+03
 37 7.463911E-06 -1.004778E+03 4.943574E+01 | 0.000000E+00 -1.004778E+03
     ----- Newton refinement -----
  38 5.333246E-07 -1.004778E+03 7.830883E-10 | 5.333246E-07 -1.004778E+03
     ----- initial point loop -----
      Х
                f g |
iter
                                                  x best
                                                                 f best
  1 -7.827393E-01 3.089631E+02 -7.163583E+04 | -7.827393E-01 3.089631E+02
     0.000000E+00 -1.004778E+03 6.756716E+00 | 0.000000E+00 -1.004778E+03
     6.244121E-01 8.824821E+02 3.785913E+04 | 0.000000E+00 -1.004778E+03
      ----- main iteration -----
   4 -3.960893E-01 2.873185E+02 7.147625E+04 | 0.000000E+00 -1.004778E+03
  5 3.140921E-01 1.267539E+02 -7.399891E+04 |
                                                0.000000E+00 -1.004778E+03
   6 -1.913950E-01 1.402559E+02 -7.385747E+04 | 0.000000E+00 -1.004778E+03
  7 1.499866E-01 -1.977647E+02 -7.316431E+04 | 0.000000E+00 -1.004778E+03
  8 4.656895E-01 9.913860E+02 -1.416074E+04 | 0.000000E+00 -1.004778E+03
  9 -5.893967E-01 -9.884733E+02 1.056115E+02 | 0.000000E+00 -1.004778E+03
 10 -6.889545E-01 -3.963326E+02 -6.798075E+04 | 0.000000E+00 -1.004778E+03
 11 -4.898194E-01 -4.030020E+02 6.804101E+04 | 0.000000E+00 -1.004778E+03
 12 -9.892738E-02 -4.595534E+02 -6.646057E+04 | 0.000000E+00 -1.004778E+03
 13 5.468847E-01 1.014168E+03 2.512126E+03 | 0.000000E+00 -1.004778E+03
 14 3.822929E-01 9.737685E+02 -1.855314E+04 | 0.000000E+00 -1.004778E+03
 15 6.691905E-02 -2.815517E+02 -7.167844E+04 | 0.000000E+00 -1.004778E+03
 16 2.141734E-01 9.617340E+02 -2.012053E+04 | 0.000000E+00 -1.004778E+03
 17 -5.370503E-01 7.287435E+02 -5.182016E+04 | 0.000000E+00 -1.004778E+03
 18 -6.416966E-01 7.405434E+02 5.127202E+04 | 0.000000E+00 -1.004778E+03
 19 -5.202884E-02 7.330883E+02 5.035346E+04 | 0.000000E+00 -1.004778E+03
 20 2.583148E-01 -9.105128E+02 3.084256E+04 | 0.000000E+00 -1.004778E+03
 21 -1.558694E-01 -5.975656E+02 6.005266E+04 | 0.000000E+00 -1.004778E+03
 22 -4.323056E-01 -6.624328E+02 -5.571639E+04 | 0.000000E+00 -1.004778E+03
 23 -7.464155E-01 -6.360585E+02 5.608176E+04 |
                                                0.000000E+00 -1.004778E+03
 24 5.053854E-01 -9.878674E+02 9.703480E+02 |
                                                0.000000E+00 -1.004778E+03
     4.214732E-01 -9.921312E+02 2.583789E+03 |
                                                 0.000000E+00 -1.004778E+03
     9.356231E-02 -7.697137E+02 4.799194E+04 |
                                                 0.000000E+00 -1.004778E+03
     5.887610E-01 -9.811993E+02 -3.630080E+03 |
 2.7
                                                 0.000000E+00 -1.004778E+03
     2.219558E-02 8.069324E+01 7.435432E+04 |
                                                 0.000000E+00 -1.004778E+03
    3.392269E-01 -9.804608E+02 1.340168E+04 | 0.000000E+00 -1.004778E+03
 30 1.715037E-01 -9.756787E+02 1.711255E+04 | 0.000000E+00 -1.004778E+03
 31 -8.228381E-02 -9.945788E+02 1.065117E+04 | 0.000000E+00 -1.004778E+03
 32 2.480036E-01 -9.415541E+02 -2.511833E+04 | 0.000000E+00 -1.004778E+03
 33 -5.070226E-01 -9.840755E+02 -1.004262E+04 | 0.000000E+00 -1.004778E+03
 34 -6.717874E-01 -9.736747E+02 1.015878E+04 | 0.000000E+00 -1.004778E+03
 35 -9.278283E-03 -7.745930E+02 -4.762653E+04 | 0.000000E+00 -1.004778E+03
 36 -5.987899E-01 -7.535897E+02 -4.805736E+04 | 0.000000E+00 -1.004778E+03
 37 -5.799740E-01 -7.504367E+02 4.831500E+04 | 0.000000E+00 -1.004778E+03
 38 -4.196297E-01 -9.917702E+02 7.680350E+03 | 0.000000E+00 -1.004778E+03
 39 -1.694160E-01 -1.001227E+03 -5.622152E+03 | 0.000000E+00 -1.004778E+03
 40 -7.591824E-01 -9.715433E+02 -7.574305E+03 | 0.000000E+00 -1.004778E+03
    4.147703E-01 -8.863239E+02 -3.349130E+04 | 0.000000E+00 -1.004778E+03
 41
     8.344739E-02 -1.002368E+03 -4.193101E+03 | 0.000000E+00 -1.004778E+03
     4.987769E-01 -8.749059E+02 -3.445888E+04 | 0.000000E+00 -1.004778E+03
     4.283673E-01 -8.457225E+02 3.895118E+04 | 0.000000E+00 -1.004778E+03 5.120313E-01 -8.612059E+02 3.636498E+04 | 0.000000E+00 -1.004778E+03
  46 5.950492E-01 -8.952348E+02 3.047080E+04 | 0.000000E+00 -1.004778E+03
```

BGO GALAHAD 🌌

```
47 3.340051E-01 -9.749425E+02 -1.548731E+04 | 0.000000E+00 -1.004778E+03
    48 1.665733E-01 -9.930235E+02 -1.015575E+04 | 0.000000E+00 -1.004778E+03
    49 5.823267E-01 -8.458214E+02 -3.763552E+04 | 0.000000E+00 -1.004778E+03
    50 -8.563180E-02 -9.991426E+02 -7.939096E+03 | 0.000000E+00 -1.004778E+03
                          f
                                             | x_best
                                                                 f best
    51 3.195723E-03 -9.764589E+02 1.763260E+04 | 0.000000E+00 -1.004778E+03
    52 -5.036568E-01 -9.864331E+02 8.648578E+03 | 0.000000E+00 -1.004778E+03
    53 -1.671761E-01 -9.998651E+02 6.834946E+03 | 0.000000E+00 -1.004778E+03
    54 2.526973E-01 -9.998955E+02 5.140021E+02 | 0.000000E+00 -1.004778E+03
    55 8.503585E-02 -1.002008E+03 4.646391E+03 | 0.000000E+00 -1.004778E+03
    56 -4.220165E-01 -9.942710E+02 -5.590677E+03 | 0.000000E+00 -1.004778E+03
    57 -8.416233E-02 -1.004814E+03 2.280097E+02 | -8.416233E-02 -1.004814E+03
                     f
                                                  #f
                                                           #q
                                   g
            #d f g #f
2 -1.0048139276732502E+03 5.2543E+00 236
                                                         203
   5U
                                                                      0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Tt
                                      ratio radius # active cg its
                    f
                                                                          time
                           pgrad
              -1.0048E+03 5.2543E+00 1.0E+02 1
- TRB:0
- TRB:1
              -1.0048E+03 5.2543E+00 -1.0E+01 1.0E+02 1
                                                                           0.00
              -1.0048E+03 5.2543E+00 -8.8E+00 6.2E+00 1
- TRB:2
                                                                           0.00
              -1.0048E+03 5.2543E+00 -1.4E+02 3.9E-01 1
- TRB:3
                                                                           0.00
              -1.0048E+03 5.2543E+00 -3.8E+01 2.4E-02 1 0
-1.0048E+03 5.2543E+00 -1.4E+00 1.5E-03 1 0
-1.0048E+03 4.0207E+00 4.5E-01 3.5E-04 0
- TRB:4
- TRB:5
                                                                           0.00
- TRB:6
                                                                           0.00
                                                             0
              -1.0048E+03 4.0207E+00 -2.6E+00 3.5E-04 0
- TRB:7
                                                                           0.00
                                                             0
- TRB:8
              -1.0048E+03 1.4636E+00 4.5E-01 5.3E-05 0
                                                                           0.00
                                                             0
              -1.0048E+03 1.4636E+00 -2.4E-01 5.3E-05 0
- TRB:9
                                                                            0.00
              -1.0048E+03 1.2317E+00 4.5E-01 2.3E-05 0
                                                              0
- TRB:10
                                                                            0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
      Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                                                   # f
 pass
                         f
                                                           #g
                                                                      time
           0 -1.0048189370236294E+03 1.2317E+00
                                                    247
                                                                      0.00
   6Т
                                                           2.07
        ----- initial point loop -----
        x f g
                                           x_best
     1 -5.827143E-05 -1.004817E+03 -5.466882E+01 | -5.827143E-05 -1.004817E+03
     2 0.000000E+00 -1.004819E+03 2.928851E+00 | 0.000000E+00 -1.004819E+03
     3 6.701801E-01 6.212743E+02 2.511415E+04 | 0.000000E+00 -1.004819E+03
        ----- main iteration -----
     4 3.410635E-01 2.708938E+02 -3.023890E+04 | 0.000000E+00 -1.004819E+03
     5 5.024259E-01 1.003848E+03 -2.693649E+03 | 0.000000E+00 -1.004819E+03
     6 1.489100E-01 2.734155E+01 -3.140761E+04 | 0.000000E+00 -1.004819E+03
     7 2.171391E-01 -8.583306E+02 1.627316E+04 | 0.000000E+00 -1.004819E+03
     8 5.968103E-01 -9.835934E+02 -2.675125E+03 | 0.000000E+00 -1.004819E+03
     9 4.046600E-01 -9.845659E+02 4.903628E+03 | 0.000000E+00 -1.004819E+03
    10 4.127409E-02 -2.744710E+02 3.027750E+04 | 0.000000E+00 -1.004819E+03
        1.964187E-01 -9.968959E+02 -3.373276E+03 | 0.000000E+00 -1.004819E+03
        3.918755E-01 -9.668602E+02 -7.635083E+03 | 0.000000E+00 -1.004819E+03
        6.103446E-01 -9.298588E+02 1.049722E+04 |
                                                 0.000000E+00 -1.004819E+03
        5.829813E-01 -8.550950E+02 -1.561342E+04 | 0.000000E+00 -1.004819E+03
    15 5.210792E-03 -9.914145E+02 5.130451E+03 | 0.000000E+00 -1.004819E+03
```

**GALAHAD** 

```
16 2.010859E-01 -1.001899E+03 1.233086E+03 | 0.000000E+00 -1.004819E+03
 17 4.361680E-04 -1.004724E+03 4.340402E+02 | 0.000000E+00 -1.004819E+03
 18 3.388070E-05 -1.004818E+03 3.641781E+01 | 0.000000E+00 -1.004819E+03
 19 -7.325217E-06 -1.004819E+03 -4.311672E+00 | 0.000000E+00 -1.004819E+03
     ----- Newton refinement -----
 20 -2.963110E-06 -1.004819E+03 -1.939170E-09 | -2.963110E-06 -1.004819E+03
       ----- initial point loop -----
      Х
               f g |
                                                x_best
iter
                                                             f best
  1 -2.538147E-01 8.121299E+02 -5.873348E+03 | -2.538147E-01 8.121299E+02
    0.000000E+00 -1.004819E+03 -1.282744E-01 | 0.000000E+00 -1.004819E+03
     4.787198E-05 -1.004819E+03 4.579771E+00 | 0.000000E+00 -1.004819E+03
     ----- main iteration -----
  4 -4.220508E-02 -9.184876E+02 -4.031310E+03 | 0.000000E+00 -1.004819E+03
  5 -3.743338E-03 -1.004129E+03 -3.681888E+02 | 0.000000E+00 -1.004819E+03
  6 -3.110191E-04 -1.004814E+03 -3.071589E+01 | 0.000000E+00 -1.004819E+03
  7 -2.483142E-05 -1.004819E+03 -2.570359E+00 | 0.000000E+00 -1.004819E+03
  8 5.076257E-06 -1.004819E+03 3.709581E-01 | 0.000000E+00 -1.004819E+03
      ----- Newton refinement -----
  9 1.304310E-06 -1.004819E+03 1.399014E-11 | 1.304310E-06 -1.004819E+03
     ----- initial point loop -----
     x f g |
                                                x best
  1 -3.179413E+00 9.107542E+02 -8.456060E+03 | -3.179413E+00 9.107542E+02
  2 0.000000E+00 -1.004819E+03 2.074445E+00 | 0.000000E+00 -1.004819E+03
  3 7.835342E-04 -1.004732E+03 2.187896E+02 | 0.000000E+00 -1.004819E+03
     ----- main iteration -----
  4 -1.598638E+00 -1.090944E+02 -1.653400E+04 | 0.000000E+00 -1.004819E+03
  5 -8.194432E-01 -4.895696E+02 -1.452875E+04 | 0.000000E+00 -1.004819E+03
  6 -2.423900E+00 8.885111E+02 -8.424591E+03 | 0.000000E+00 -1.004819E+03
  7 -4.257885E-01 -7.025048E+02 -1.191018E+04 | 0.000000E+00 -1.004819E+03
  8 -2.043655E+00 8.581595E+02 -8.995829E+03 | 0.000000E+00 -1.004819E+03
  9 -1.252195E+00 3.961005E+02 -1.530099E+04 | 0.000000E+00 -1.004819E+03
 10 -2.826902E+00
                  1.030796E+03 -1.861587E+03 | 0.000000E+00 -1.004819E+03
 11 -2.240981E-01 8.287269E+02 9.186294E+03 | 0.000000E+00 -1.004819E+03
 12 -1.068909E+00 -4.773892E+02 1.459998E+04 |
                                               0.000000E+00 -1.004819E+03
 13 -6.620431E-01 -1.787063E+01 1.662278E+04 |
                                               0.000000E+00 -1.004819E+03
 14 -1.849941E+00 -7.838826E+02 1.004492E+04 |
                                               0.000000E+00 -1.004819E+03
 15 -2.640258E+00 -9.660308E+02 1.180149E+03 |
                                               0.000000E+00 -1.004819E+03
 16 -2.259776E+00 -9.718942E+02 1.921838E+03 | 0.000000E+00 -1.004819E+03
 17 -1.482004E+00 -8.785410E+02 7.750794E+03 | 0.000000E+00 -1.004819E+03
 18 -3.018984E+00 -9.553528E+02 9.215081E+02 | 0.000000E+00 -1.004819E+03
 19 -3.664125E-01 -9.866308E+02 3.129870E+03 | 0.000000E+00 -1.004819E+03
 20 -1.901054E+00 -9.668253E+02 -3.325407E+03 | 0.000000E+00 -1.004819E+03
 21 -3.806155E-02 -8.111478E+02 -9.836640E+03 | 0.000000E+00 -1.004819E+03
 22 -1.138440E+00 -9.954509E+02 -1.399652E+03 | 0.000000E+00 -1.004819E+03
 23 -2.290800E+00 -8.995826E+02 -6.480647E+03 | 0.000000E+00 -1.004819E+03
 24 -7.529847E-01 -1.001624E+03 7.190185E+02 | 0.000000E+00 -1.004819E+03
 25 -2.672909E+00 -8.591889E+02 -7.564603E+03 | 0.000000E+00 -1.004819E+03
 26 -1.516959E+00 -9.891751E+02 -1.600709E+03 | 0.000000E+00 -1.004819E+03
 27 -2.606218E+00 -7.724108E+02 9.888571E+03 | 0.000000E+00 -1.004819E+03
 28 -3.047479E+00 -8.705819E+02 -6.760941E+03 | 0.000000E+00 -1.004819E+03
 29 -2.227005E+00 -7.681376E+02 1.020282E+04 | 0.000000E+00 -1.004819E+03
 30 -3.812687E-01 -1.002832E+03 -9.599192E+02 | 0.000000E+00 -1.004819E+03
  31 -1.126663E+00 -9.927760E+02 1.852370E+03 | 0.000000E+00 -1.004819E+03
  32 -7.625390E-01 -9.958788E+02 -1.919173E+03 | 0.000000E+00 -1.004819E+03
 33 -2.989754E+00 -8.138399E+02 8.568386E+03 | 0.000000E+00 -1.004819E+03
```

```
34 -7.421324E-01 -9.776358E+02 3.689793E+03 | 0.000000E+00 -1.004819E+03
 35 -3.636286E-03 -1.002998E+03 -1.003091E+03 | 0.000000E+00 -1.004819E+03
 36 -3.771332E-01 -1.004438E+03 1.833976E+02 | 0.000000E+00 -1.004819E+03
 37 -3.096920E-04 -1.004806E+03 -8.358433E+01 | 0.000000E+00 -1.004819E+03
 38 5.904883E-05 -1.004818E+03 1.840703E+01 | 0.000000E+00 -1.004819E+03
 39 -3.205787E-05 -1.004819E+03 -6.792589E+00 | 0.000000E+00 -1.004819E+03
 40 -8.921445E-06 -1.004819E+03 -3.931788E-01 | -8.921445E-06 -1.004819E+03
     ----- Newton refinement -----
 41 -7.499947E-06 -1.004819E+03 3.534637E-10 | -7.499947E-06 -1.004819E+03
        ----- initial point loop -----
                                 g l
                       f
                                                  x_best
  1 -6.703240E-01 1.009113E+03 -4.040323E+04 | -6.703240E-01 1.009113E+03
  2 0.000000E+00 -1.004819E+03 1.167360E+01 | 0.000000E+00 -1.004819E+03
     5.621089E-05 -1.004808E+03 3.614721E+02 | 0.000000E+00 -1.004819E+03
     ----- main iteration -----
  4 -3.370249E-01 -8.611019E+01 -7.855526E+04 | 0.000000E+00 -1.004819E+03
  5 -1.727451E-01 -4.846727E+02 -6.892426E+04 | 0.000000E+00 -1.004819E+03
  6 -5.109937E-01 9.436992E+02 -4.041718E+04 | 0.000000E+00 -1.004819E+03
  7 -8.975299E-02 -7.018514E+02 -5.645461E+04 | 0.000000E+00 -1.004819E+03
  8 -4.308238E-01 8.965610E+02 -4.309518E+04 | 0.000000E+00 -1.004819E+03
  9 -2.639611E-01 4.079782E+02 -7.279274E+04 | 0.000000E+00 -1.004819E+03
 10 -5.959604E-01 1.108037E+03 -9.357022E+03 | 0.000000E+00 -1.004819E+03
 11 -4.723458E-02 8.296845E+02 4.348688E+04 | 0.000000E+00 -1.004819E+03
 12 -2.253178E-01 -4.635586E+02 6.927902E+04 | 0.000000E+00 -1.004819E+03
 13 -1.395406E-01 -1.068174E+01 7.878673E+04 | 0.000000E+00 -1.004819E+03
 14 -3.899828E-01 -7.487381E+02 4.769595E+04 | 0.000000E+00 -1.004819E+03
 15 -5.566082E-01 -8.981309E+02 5.628978E+03 | 0.000000E+00 -1.004819E+03
 16 -4.763925E-01 -9.220790E+02 9.166102E+03 | 0.000000E+00 -1.004819E+03
 17 -3.124114E-01 -8.558748E+02 3.686572E+04 | 0.000000E+00 -1.004819E+03
 18 -6.364586E-01 -8.665518E+02 4.350650E+03 | 0.000000E+00 -1.004819E+03
 19 -7.724412E-02 -9.853370E+02 1.485933E+04 | 0.000000E+00 -1.004819E+03
 20 -8.021819E-03 -8.112789E+02 -4.664383E+04 | 0.000000E+00 -1.004819E+03
 21 -4.007663E-01 -9.325578E+02 -1.571670E+04 |
                                               0.000000E+00 -1.004819E+03
 22 -2.399926E-01 -9.833071E+02 -6.571571E+03 |
                                               0.000000E+00 -1.004819E+03
 23 -1.587360E-01 -9.962692E+02 3.451977E+03 |
                                               0.000000E+00 -1.004819E+03
 24 -3.197975E-01 -9.672968E+02 -7.565729E+03 | 0.000000E+00 -1.004819E+03
 25 -4.829271E-01 -8.502603E+02 -3.067274E+04 | 0.000000E+00 -1.004819E+03
 26 -8.037622E-02 -1.001582E+03 -4.539127E+03 | 0.000000E+00 -1.004819E+03
 27 -1.607531E-01 -9.905820E+02 -9.079558E+03 | 0.000000E+00 -1.004819E+03
 28 -7.665557E-04 -1.003000E+03 -4.755694E+03 | 0.000000E+00 -1.004819E+03
 29 -6.553101E-05 -1.004806E+03 -3.961233E+02 | 0.000000E+00 -1.004819E+03
 30 -7.024206E-06 -1.004819E+03 -3.203795E+01 | 0.000000E+00 -1.004819E+03
     ----- Newton refinement -----
 31 -1.875883E-06 -1.004819E+03 2.043725E-09 | -1.875883E-06 -1.004819E+03
     ----- initial point loop -----
                                        iter
                      f
                                                  x_best
  1 -1.511645E-01 9.249288E+02 -6.843612E+03 | -1.511645E-01 9.249288E+02
  2 0.000000E+00 -1.004819E+03 -1.624344E+00 | 0.000000E+00 -1.004819E+03
  3 6.079797E-05 -1.004818E+03 1.863510E+01 | 0.000000E+00 -1.004819E+03
     ----- main iteration -----
  4 -2.504329E-02 -9.020891E+02 -8.059397E+03 | 0.000000E+00 -1.004819E+03
  5 -2.243726E-03 -1.003977E+03 -7.490833E+02 | 0.000000E+00 -1.004819E+03
  6 -1.830331E-04 -1.004813E+03 -6.261556E+01 | 0.000000E+00 -1.004819E+03
  7 9.128671E-06 -1.004819E+03 1.417564E+00 | 9.128671E-06 -1.004819E+03
      ----- Newton refinement -----
```

```
8 4.874605E-06 -1.004819E+03 -1.022189E-08 | 4.874605E-06 -1.004819E+03
     ----- initial point loop -----
                                g | x_best
                    f
  1 -4.069736E-01 7.190909E+02 -7.048240E+04 | -4.069736E-01 7.190909E+02
  2 0.000000E+00 -1.004819E+03 8.987640E+00 | 0.000000E+00 -1.004819E+03
  3 1.485544E-04 -1.004711E+03 1.447218E+03 | 0.000000E+00 -1.004819E+03
     ----- main iteration -----
  4 -2.057121E-01 -1.773669E+02 -9.687726E+04 | 0.000000E+00 -1.004819E+03
  5 -1.060346E-01 5.297163E+02 8.321156E+04 | 0.000000E+00 -1.004819E+03
  6 -3.129344E-01 -8.014999E+02 5.746376E+04 | 0.000000E+00 -1.004819E+03
  7 -1.574500E-01 9.752877E+02 -2.111090E+04 | 0.000000E+00 -1.004819E+03
  8 -4.624531E-02 1.567511E+02 9.709378E+04 |
                                               0.000000E+00 -1.004819E+03
  9 -3.576424E-01 8.206702E+02 5.806264E+04 |
                                               0.000000E+00 -1.004819E+03
 10 -2.626430E-01 -7.533113E+02 -6.421017E+04 |
                                               0.000000E+00 -1.004819E+03
 11 -2.441839E-01 -4.442224E+02 8.789854E+04 | 0.000000E+00 -1.004819E+03
 12 -6.763149E-02 -9.362187E+02 -3.572244E+04 | 0.000000E+00 -1.004819E+03
 13 -1.285944E-01 -9.989800E+02 -8.546871E+03 | 0.000000E+00 -1.004819E+03
 14 -2.884401E-01 1.001604E+03 1.038220E+04 | 0.000000E+00 -1.004819E+03
 15 -3.829362E-01 -9.827349E+02 1.872821E+03 | 0.000000E+00 -1.004819E+03
 16 -1.890719E-01 -9.698210E+02 2.389719E+04 | 0.000000E+00 -1.004819E+03
 17 -1.182306E-02 -4.011782E+02 -9.033645E+04 | 0.000000E+00 -1.004819E+03
 18 -3.240517E-01 -8.813815E+02 -4.457547E+04 | 0.000000E+00 -1.004819E+03
 19 -6.217002E-02 -9.907202E+02 1.624572E+04 | 0.000000E+00 -1.004819E+03
 20 -1.244306E-01 -9.511339E+02 3.120546E+04 | 0.000000E+00 -1.004819E+03
 21 -2.550582E-01 -9.948248E+02 3.502408E+03 | 0.000000E+00 -1.004819E+03
 22 -1.929520E-01 -9.904692E+02 -1.338505E+04 | 0.000000E+00 -1.004819E+03
 23 -3.870113E-01 -9.108487E+02 -3.668291E+04 | 0.000000E+00 -1.004819E+03
 24 -1.328169E-01 -8.791563E+02 -4.738993E+04 | 0.000000E+00 -1.004819E+03
 25 -3.788430E-01 -8.952873E+02 4.027285E+04 | 0.000000E+00 -1.004819E+03
 26 -3.191425E-01 -9.897577E+02 1.281120E+03 | 0.000000E+00 -1.004819E+03
 27 -1.412312E-03 -9.951913E+02 -1.362089E+04 | 0.000000E+00 -1.004819E+03
 28 -6.403286E-02 -1.004292E+03 -1.715058E+03 | 0.000000E+00 -1.004819E+03
 29 -1.275066E-01 -1.002558E+03 1.974139E+03 | 0.000000E+00 -1.004819E+03
 30 -1.193239E-04 -1.004751E+03 -1.146263E+03 | 0.000000E+00 -1.004819E+03
 31 -1.071775E-05 -1.004818E+03 -9.478004E+01 | 0.000000E+00 -1.004819E+03
 32 1.160697E-05 -1.004818E+03 1.213646E+02 | 0.000000E+00 -1.004819E+03
 33 -1.666728E-06 -1.004819E+03 -7.149371E+00 | -1.666728E-06 -1.004819E+03
     ----- Newton refinement -----
 34 -9.282976E-07 -1.004819E+03 2.347678E-08 | -9.282976E-07 -1.004819E+03
     ----- initial point loop ------
               f g |
iter
                                                 x best
  1 -2.994927E-04 -1.004818E+03 -1.046263E+01 | -2.994927E-04 -1.004818E+03
  2 0.000000E+00 -1.004819E+03 1.601133E+00 | 0.000000E+00 -1.004819E+03
  3 2.921335E-01 2.756670E+02 6.101482E+03 | 0.000000E+00 -1.004819E+03
     ----- main iteration -----
  4 4.445771E-02 -9.652036E+02 1.768758E+03 | 0.000000E+00 -1.004819E+03
  5 3.782139E-03 -1.004525E+03 1.539337E+02 | 0.000000E+00 -1.004819E+03
  6 2.821219E-04 -1.004817E+03 1.296519E+01 | 0.000000E+00 -1.004819E+03
  7 -5.808227E-05 -1.004819E+03 -7.384601E-01 | -5.808227E-05 -1.004819E+03
  8 -3.796469E-05 -1.004819E+03 7.188939E-02 | -3.796469E-05 -1.004819E+03
  9 -4.112842E-05 -1.004819E+03 -5.554756E-02 | -4.112842E-05 -1.004819E+03
     ----- Newton refinement -----
 10 -3.974940E-05 -1.004819E+03 1.561385E-10 | -3.974940E-05 -1.004819E+03
      ----- initial point loop -----
                        f
                                     g | x_best
                                                             f best
```

BGO GALAHAD

```
1 -8.715724E-05 -1.004818E+03 -1.356641E+01 | -8.715724E-05 -1.004818E+03
     2 0.000000E+00 -1.004819E+03 -4.173671E+00 | 0.000000E+00 -1.004819E+03
     3 1.363162E+00 2.628136E+02 1.077219E+04 | 0.000000E+00 -1.004819E+03
        ----- main iteration -----
     4 7.048641E-01 -4.533370E+02 9.062205E+03 | 0.000000E+00 -1.004819E+03
     5 3.701117E-01 7.819656E+02 -6.533920E+03 | 0.000000E+00 -1.004819E+03
       1.091187E+00 -1.417917E+02 -9.528228E+03 | 0.000000E+00 -1.004819E+03
        5.840404E-01 -9.301721E+02 -2.178218E+03 | 0.000000E+00 -1.004819E+03
     8 6.533374E-02 -7.837256E+02 6.511972E+03 | 0.000000E+00 -1.004819E+03
        6.369011E-03 -1.002661E+03 6.817020E+02 | 0.000000E+00 -1.004819E+03
        5.639006E-04 -1.004804E+03 5.659627E+01 |
                                               0.000000E+00 -1.004819E+03
        7.926600E-05 -1.004819E+03 4.368646E+00 |
                                               0.000000E+00 -1.004819E+03
        3.887916E-05 -1.004819E+03 1.624807E-02 |
                                               3.887916E-05 -1.004819E+03
    13
        3.551359E-05 -1.004819E+03 -3.464520E-01 |
                                                3.887916E-05 -1.004819E+03
    14 4.211909E-05 -1.004819E+03 3.654081E-01 | 3.887916E-05 -1.004819E+03
        ----- Newton refinement -----
    15 3.872839E-05 -1.004819E+03 -1.952438E-12 | 3.872839E-05 -1.004819E+03
        ----- initial point loop -----
        x f g |
  iter
                                                 x best
     1 -9.189765E-05 -1.004818E+03 -9.624585E+00 | -9.189765E-05 -1.004818E+03
     2 0.000000E+00 -1.004819E+03 -5.786272E+00 | 0.000000E+00 -1.004819E+03
     3 1.391410E+00 1.180212E+03 3.316581E+03 | 0.000000E+00 -1.004819E+03
        ----- main iteration -----
     4 6.659152E-01 4.721452E+02 -5.666342E+03 | 0.000000E+00 -1.004819E+03
     5 9.832787E-01 -8.596431E+02 6.067710E+02 | 0.000000E+00 -1.004819E+03
     6 1.466795E-01 -5.885329E+02 5.256192E+03 | 0.000000E+00 -1.004819E+03
     7 1.601153E-02 -9.995624E+02 6.617980E+02 | 0.000000E+00 -1.004819E+03
     8 1.455056E-03 -1.004783E+03 5.498658E+01 | 0.000000E+00 -1.004819E+03
     9 2.367053E-04 -1.004819E+03 4.100258E+00 | 2.367053E-04 -1.004819E+03
        #d f
                                                #f #g time
pass
                                      q
   611
           9 -1.0048191365676252E+03 5.2530E+00 424
                                                        384
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
                                     ratio radius # active cg its
- TRB:It
                   f
                           pgrad
- TRB:0
              -1.0048E+03 5.2530E+00
                                             1.0E+02 0
              -1.0048E+03 5.2530E+00 -2.1E+01 1.0E+02 0
- TRB:1
                                                                         0.00
              -1.0048E+03 5.2530E+00 -1.8E+01 6.2E+00 0
                                                           0
- TRB:2
                                                                         0.00
                                                           0
              -1.0048E+03 5.2530E+00 -2.9E+02 3.9E-01 0
- TRB:3
                                                                         0.00
                                                           0
              -1.0048E+03 5.2530E+00 -8.0E+01 2.4E-02 0
- TRB:4
                                                                        0.00
- TRB:5
                                                           0
              -1.0048E+03 5.2530E+00 -4.1E+00 1.5E-03 0
                                                                        0.00
- TRB:6
              -1.0048E+03 2.4045E+00 4.5E-01 1.7E-04 0
                                                                        0.00
- TRB:7
              -1.0048E+03 2.4045E+00 -1.6E+00 1.7E-04 0
                                                                        0.00
- TRB:8
              -1.0048E+03 1.2995E+00 4.5E-01 3.4E-05 0
                                                                        0.00
              -1.0048E+03 2.4042E+00 1.1E-01 3.4E-05 0
                                                           0
                                                                        0.00
- TRB:9
- TRB:10
              -1.0048E+03 1.2995E+00 4.5E-01 3.4E-05 0
                                                           0
                                                                         0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
           #d
                         f
                                                  # f
                                                         #g
                                                                   time
pass
           0 -1.0048203570492105E+03 1.2995E+00
                                                 435
                                                         389
                                                                   0.00
        ----- initial point loop -----
```

```
x_best
                                   q
 1 -3.192808E-04 -1.004362E+03 -2.874631E+03 | -3.192808E-04 -1.004362E+03
 2 0.000000E+00 -1.004820E+03 5.998545E+00 | 0.000000E+00 -1.004820E+03
 3 5.566539E-01 9.624549E+02 4.848634E+04 | 0.000000E+00 -1.004820E+03
    ----- main iteration -----
   2.798828E-01 -9.703253E+01 9.452240E+04 | 0.000000E+00 -1.004820E+03
   1.434613E-01 -4.869001E+02 8.300418E+04 | 0.000000E+00 -1.004820E+03
   4.243602E-01 9.174453E+02 4.839661E+04 | 0.000000E+00 -1.004820E+03
   7.454187E-02 -7.019935E+02 6.802722E+04 | 0.000000E+00 -1.004820E+03
   3.577859E-01 8.782512E+02 5.163671E+04 | 0.000000E+00 -1.004820E+03
   2.192193E-01 4.024952E+02 8.751733E+04 |
                                              0.000000E+00 -1.004820E+03
   4.949176E-01 1.071320E+03 1.096374E+04 |
                                              0.000000E+00 -1.004820E+03
   3.923203E-02 8.289419E+02 -5.244956E+04 |
                                              0.000000E+00 -1.004820E+03
   1.871292E-01 -4.706647E+02 -8.339106E+04 |
                                              0.000000E+00 -1.004820E+03
   1.158982E-01 -1.483688E+01 -9.490746E+04 | 0.000000E+00 -1.004820E+03
13
   3.238705E-01 -7.657467E+02 -5.738965E+04 | 0.000000E+00 -1.004820E+03
15 4.622390E-01 -9.304639E+02 -6.755610E+03 | 0.000000E+00 -1.004820E+03
16 3.956250E-01 -9.458956E+02 -1.100108E+04 | 0.000000E+00 -1.004820E+03
17 2.594537E-01 -8.669972E+02 -4.430713E+04 | 0.000000E+00 -1.004820E+03
18 5.285476E-01 -9.087163E+02 -5.248475E+03 | 0.000000E+00 -1.004820E+03
19 6.335127E-02 -9.690308E+02 -2.487524E+04 | 0.000000E+00 -1.004820E+03
20 6.662792E-03 -8.110923E+02 5.619153E+04 | 0.000000E+00 -1.004820E+03
21 3.328208E-01 -9.490138E+02 1.896163E+04 | 0.000000E+00 -1.004820E+03
22 1.993064E-01 -9.892589E+02 7.960633E+03 | 0.000000E+00 -1.004820E+03
23 1.318247E-01 -9.989710E+02 -4.124025E+03 | 0.000000E+00 -1.004820E+03
24 4.010537E-01 -8.738139E+02 3.697804E+04 | 0.000000E+00 -1.004820E+03
25 2.655778E-01 -9.778859E+02 9.130763E+03 | 0.000000E+00 -1.004820E+03
26 4.679513E-01 -8.238522E+02 4.317801E+04 | 0.000000E+00 -1.004820E+03
   6.664108E-02 -1.002799E+03 4.514293E+03 | 0.000000E+00 -1.004820E+03
2.7
   1.334983E-01 -9.932450E+02 1.095271E+04 | 0.000000E+00 -1.004820E+03
   1.972454E-01 -9.865242E+02 -1.060512E+04 | 0.000000E+00 -1.004820E+03
   6.349810E-04 -1.002998E+03 5.732314E+03 | 0.000000E+00 -1.004820E+03
   4.562727E-01 -7.364653E+02 -5.650921E+04 |
                                              0.000000E+00 -1.004820E+03
   6.594590E-02 -1.003758E+03 -1.757018E+03 |
                                              0.000000E+00 -1.004820E+03
33 5.243486E-05 -1.004808E+03 4.791479E+02 |
                                              0.000000E+00 -1.004820E+03
34 -2.716975E-05 -1.004817E+03 -2.391703E+02 | 0.000000E+00 -1.004820E+03
35 -2.818118E-06 -1.004820E+03 -1.943104E+01 | 0.000000E+00 -1.004820E+03
36 3.815651E-06 -1.004820E+03 4.042947E+01 | 0.000000E+00 -1.004820E+03
    ----- Newton refinement -----
37 -6.647615E-07 -1.004820E+03 -2.786586E-08 | -6.647615E-07 -1.004820E+03
    ----- initial point loop -----
                                g l
                     f
                                                x best
 1 -1.760103E-04 -1.004738E+03 -9.374182E+02 | -1.760103E-04 -1.004738E+03
 2 0.000000E+00 -1.004820E+03 6.929075E+00 | 0.000000E+00 -1.004820E+03
 3 7.219161E-01 1.054510E+03 3.763949E+04 | 0.000000E+00 -1.004820E+03
    ----- main iteration -----
 4 3.629556E-01 -7.481932E+01 7.299958E+04 | 0.000000E+00 -1.004820E+03
 5 1.860321E-01 -4.817972E+02 6.401514E+04 | 0.000000E+00 -1.004820E+03
   5.503024E-01 9.695915E+02 3.771404E+04 | 0.000000E+00 -1.004820E+03
   9.665437E-02 -7.010867E+02 5.242319E+04 | 0.000000E+00 -1.004820E+03
   4.639612E-01 9.148177E+02 4.018666E+04 | 0.000000E+00 -1.004820E+03
   2.842587E-01 4.142232E+02 6.767496E+04 | 0.000000E+00 -1.004820E+03
   6.418082E-01 1.143875E+03 8.908111E+03 | 0.000000E+00 -1.004820E+03
   5.086586E-02 8.300563E+02 -4.036206E+04 | 0.000000E+00 -1.004820E+03
   2.426406E-01 -4.570327E+02 -6.432790E+04 | 0.000000E+00 -1.004820E+03
```

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13 1.502650E-01 -7.528897E+00 -7.312939E+04 | 0.000000E+00 -1.004820E+03
 14 4.199772E-01 -7.321608E+02 -4.429857E+04 | 0.000000E+00 -1.004820E+03
 15 5.994261E-01 -8.665247E+02 -5.237845E+03 | 0.000000E+00 -1.004820E+03
 16 5.130376E-01 -8.986967E+02 -8.528833E+03 | 0.000000E+00 -1.004820E+03
 17 3.364364E-01 -8.450418E+02 -3.425925E+04 | 0.000000E+00 -1.004820E+03
 18 6.854237E-01 -8.254787E+02 -4.030794E+03 | 0.000000E+00 -1.004820E+03
 19 8.214912E-02 -9.674751E+02 -1.920276E+04 | 0.000000E+00 -1.004820E+03
 20 8.637133E-03 -8.112216E+02 4.331718E+04 | 0.000000E+00 -1.004820E+03
 21 4.315921E-01 -9.162668E+02 1.457185E+04 | 0.000000E+00 -1.004820E+03
     2.584491E-01 -9.772500E+02 6.078681E+03 | 0.000000E+00 -1.004820E+03
     1.709431E-01 -9.934494E+02 -3.217192E+03 |
                                              0.000000E+00 -1.004820E+03
     3.443967E-01 -9.567104E+02 7.016764E+03 |
                                              0.000000E+00 -1.004820E+03
     8.641812E-02 -1.001331E+03 3.471874E+03 |
                                              0.000000E+00 -1.004820E+03
    8.226905E-04 -1.002999E+03 4.418331E+03 |
                                              0.000000E+00 -1.004820E+03
     5.200719E-01 -8.270840E+02 2.845493E+04 | 0.000000E+00 -1.004820E+03
 28 6.757670E-05 -1.004808E+03 3.695061E+02 | 0.000000E+00 -1.004820E+03
 29 -1.574459E-05 -1.004820E+03 -7.754753E+01 | 0.000000E+00 -1.004820E+03
 30 4.555262E-06 -1.004820E+03 3.137005E+01 | 0.000000E+00 -1.004820E+03
 31 -2.388239E-06 -1.004820E+03 -5.884873E+00 | -2.388239E-06 -1.004820E+03
      ----- Newton refinement -----
 32 -1.291428E-06 -1.004820E+03 -4.483818E-09 | -1.291428E-06 -1.004820E+03
     ----- initial point loop -----
                      f g |
                                                x best
  1 -1.255545E-01 2.572543E+02 -1.412566E+04 | -1.255545E-01 2.572543E+02
  2 0.000000E+00 -1.004820E+03 -2.545434E+00 | 0.000000E+00 -1.004820E+03
  3 2.028430E-04 -1.004816E+03 4.078563E+01 | 0.000000E+00 -1.004820E+03
     ----- main iteration -----
  4 -1.901788E-02 -9.663883E+02 -4.013164E+03 | 0.000000E+00 -1.004820E+03
  5 -1.620679E-03 -1.004536E+03 -3.487219E+02 | 0.000000E+00 -1.004820E+03
  6 -1.251546E-04 -1.004818E+03 -2.928085E+01 | 0.000000E+00 -1.004820E+03
     2.683345E-05 -1.004820E+03 3.186704E+00 | 0.000000E+00 -1.004820E+03
     1.216592E-05 -1.004820E+03 5.343921E-02 | 1.216592E-05 -1.004820E+03
     1.094362E-05 -1.004820E+03 -2.076662E-01 |
                                              1.216592E-05 -1.004820E+03
 10 1.317975E-05 -1.004820E+03 2.700135E-01 | 1.216592E-05 -1.004820E+03
     ----- Newton refinement -----
 11 1.191576E-05 -1.004820E+03 1.471356E-11 | 1.191576E-05 -1.004820E+03
     ----- initial point loop -----
                                  g l
                    f
iter
                                                 x_best
  1 -2.027951E-04 -1.004671E+03 -1.470304E+03 | -2.027951E-04 -1.004671E+03
  2 0.000000E+00 -1.004820E+03 -5.347590E+00 | 0.000000E+00 -1.004820E+03
  3 1.249113E-01 3.662048E+02 -7.895807E+04 | 0.000000E+00 -1.004820E+03
      ----- main iteration -----
  4 5.445355E-02 7.984169E+01 -8.468452E+04 | 0.000000E+00 -1.004820E+03
  5 7.949018E-02 -8.943311E+02 3.872441E+04 | 0.000000E+00 -1.004820E+03
  6 1.460667E-02 -3.282277E+02 8.043283E+04 | 0.000000E+00 -1.004820E+03
  7 7.246875E-02 -9.964988E+02 -1.049107E+04 | 0.000000E+00 -1.004820E+03
  8 1.802949E-03 -9.931113E+02 1.296875E+04 | 0.000000E+00 -1.004820E+03
  9 7.428287E-02 -1.003682E+03 2.587197E+03 | 0.000000E+00 -1.004820E+03
 10 1.521890E-04 -1.004738E+03 1.094066E+03 | 0.000000E+00 -1.004820E+03
 11 -1.628471E-05 -1.004819E+03 -1.229914E+02 | 0.000000E+00 -1.004820E+03
 12 1.330004E-05 -1.004820E+03 9.073446E+01 | 0.000000E+00 -1.004820E+03
 13 1.725198E-06 -1.004820E+03 7.115575E+00 | 0.000000E+00 -1.004820E+03
      ----- Newton refinement -----
    7.402335E-07 -1.004820E+03 2.511361E-08 | 7.402335E-07 -1.004820E+03
      ----- initial point loop ------
```

```
x_best
                                   q
 1 -2.760748E-04 -1.004816E+03 -3.778514E+01 | -2.760748E-04 -1.004816E+03
 2 0.000000E+00 -1.004820E+03 5.487994E+00 | 0.000000E+00 -1.004820E+03
 3 1.387018E-01 1.613023E+02 1.236534E+04 | 0.000000E+00 -1.004820E+03
    ----- main iteration -----
 4 2.043468E-02 -9.721601E+02 3.173671E+03 | 0.000000E+00 -1.004820E+03
 5 1.715647E-03 -1.004580E+03 2.743852E+02 | 0.000000E+00 -1.004820E+03
 6 1.138194E-04 -1.004819E+03 2.332856E+01 | 0.000000E+00 -1.004820E+03
 7 -5.218328E-05 -1.004820E+03 -2.691448E+00 | -5.218328E-05 -1.004820E+03
 8 -3.352557E-05 -1.004820E+03 2.330455E-01 | -3.352557E-05 -1.004820E+03
 9 -3.631937E-05 -1.004820E+03 -2.048669E-01 | -3.631937E-05 -1.004820E+03
    ----- Newton refinement -----
10 -3.501235E-05 -1.004820E+03 5.523881E-10 | -3.501235E-05 -1.004820E+03
    ----- initial point loop -----
                                  g l
                     f
                                                 x_best
 1 -7.776125E-01 9.774624E+02 -3.474642E+04 | -7.776125E-01 9.774624E+02
 2 0.000000E+00 -1.004820E+03 -5.415916E+00 | 0.000000E+00 -1.004820E+03
 3 3.225479E-04 -1.004582E+03 1.485966E+03 | 0.000000E+00 -1.004820E+03
    ----- main iteration -----
 4 -3.909762E-01 -9.326035E+01 -6.768133E+04 | 0.000000E+00 -1.004820E+03
 5 -2.004032E-01 -4.859567E+02 -5.942066E+04 | 0.000000E+00 -1.004820E+03
 6 -5.927982E-01 9.260522E+02 -3.470492E+04 | 0.000000E+00 -1.004820E+03
 7 -1.041273E-01 -7.017824E+02 -4.869272E+04 | 0.000000E+00 -1.004820E+03
 8 -4.997975E-01 8.843453E+02 -3.702078E+04 | 0.000000E+00 -1.004820E+03
 9 -3.062284E-01 4.045302E+02 -6.267920E+04 | 0.000000E+00 -1.004820E+03
10 -6.913629E-01 1.083210E+03 -7.916851E+03 | 0.000000E+00 -1.004820E+03
11 -5.480225E-02 8.291703E+02 3.753240E+04 | 0.000000E+00 -1.004820E+03
12 -2.614003E-01 -4.682860E+02 5.970015E+04 | 0.000000E+00 -1.004820E+03
13 -1.618951E-01 -1.351065E+01 6.793130E+04 | 0.000000E+00 -1.004820E+03
14 -4.524197E-01 -7.601167E+02 4.109031E+04 | 0.000000E+00 -1.004820E+03
15 -6.457126E-01 -9.199547E+02 4.841036E+03 | 0.000000E+00 -1.004820E+03
16 -5.526570E-01 -9.380757E+02 7.883116E+03 | 0.000000E+00 -1.004820E+03
17 -3.624329E-01 -8.632502E+02 3.173392E+04 | 0.000000E+00 -1.004820E+03
18 -7.383424E-01 -8.951169E+02 3.755214E+03 |
                                              0.000000E+00 -1.004820E+03
19 -8.960850E-02 -9.857485E+02 1.280010E+04 |
                                              0.000000E+00 -1.004820E+03
20 -9.306657E-03 -8.111148E+02 -4.022302E+04 |
                                              0.000000E+00 -1.004820E+03
21 -4.649242E-01 -9.435304E+02 -1.356611E+04 |
                                              0.000000E+00 -1.004820E+03
22 -2.784141E-01 -9.871636E+02 -5.689209E+03 | 0.000000E+00 -1.004820E+03
23 -1.841480E-01 -9.979617E+02 2.958104E+03 | 0.000000E+00 -1.004820E+03
24 -5.602397E-01 -8.660743E+02 -2.646160E+04 | 0.000000E+00 -1.004820E+03
25 -3.709917E-01 -9.742839E+02 -6.532433E+03 | 0.000000E+00 -1.004820E+03
26 -6.536910E-01 -8.134165E+02 -3.090237E+04 | 0.000000E+00 -1.004820E+03
27 -9.324162E-02 -1.001962E+03 -3.920339E+03 | 0.000000E+00 -1.004820E+03
28 -1.864864E-01 -9.922450E+02 -7.837314E+03 | 0.000000E+00 -1.004820E+03
29 -8.867248E-04 -1.002998E+03 -4.103227E+03 | 0.000000E+00 -1.004820E+03
30 -2.755355E-01 -9.844052E+02 7.598891E+03 | 0.000000E+00 -1.004820E+03
31 -7.302061E-05 -1.004808E+03 -3.430700E+02 | 0.000000E+00 -1.004820E+03
32 2.785976E-05 -1.004819E+03 1.234107E+02 | 0.000000E+00 -1.004820E+03
33 3.297676E-06 -1.004820E+03 9.832914E+00 | 0.000000E+00 -1.004820E+03
34 -5.109089E-06 -1.004820E+03 -2.904092E+01 | 0.000000E+00 -1.004820E+03
     ----- Newton refinement -----
35 1.171233E-06 -1.004820E+03 3.129323E-08 | 1.171233E-06 -1.004820E+03
       ----- initial point loop -----
                              g l
              f
                                                x_best
 1 -1.769516E-01 5.470669E+02 4.918470E+04 | -1.769516E-01 5.470669E+02
```

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2 0.000000E+00 -1.004820E+03 -9.862806E+00 | 0.000000E+00 -1.004820E+03
  3 3.673013E-04 -1.004590E+03 1.262599E+03 | 0.000000E+00 -1.004820E+03
     ----- main iteration -----
  4 -7.719305E-02 1.637914E+02 5.800510E+04 | 0.000000E+00 -1.004820E+03
  5 -1.129080E-01 -9.382916E+02 -2.090600E+04 | 0.000000E+00 -1.004820E+03
  6 -1.965422E-02 -4.068679E+02 -5.389580E+04 | 0.000000E+00 -1.004820E+03
  7 -1.038602E-01 -9.891560E+02 9.928258E+03 | 0.000000E+00 -1.004820E+03
  8 -2.338095E-03 -9.953423E+02 -8.084826E+03 | 0.000000E+00 -1.004820E+03
  9 -1.070092E-01 -1.003359E+03 -9.336092E+02 | 0.000000E+00 -1.004820E+03
 10 -1.938706E-04 -1.004753E+03 -6.815349E+02 | 0.000000E+00 -1.004820E+03
     3.298595E-05 -1.004819E+03 1.044208E+02 |
                                               0.000000E+00 -1.004820E+03
 12 -1.378446E-05 -1.004820E+03 -5.762067E+01 |
                                               0.000000E+00 -1.004820E+03
 13 5.121102E-06 -1.004820E+03 7.879847E+00 | 5.121102E-06 -1.004820E+03
     ----- Newton refinement -----
 14 2.846724E-06 -1.004820E+03 -4.602716E-08 | 2.846724E-06 -1.004820E+03
     ----- initial point loop -----
               f g |
                                                  x_best
  1 -7.004533E-01 3.567436E+02 -7.158174E+04 | -7.004533E-01 3.567436E+02
  2 0.000000E+00 -1.004820E+03 1.382778E+01 | 0.000000E+00 -1.004820E+03
  3 3.305965E-04 -1.004513E+03 1.844442E+03 | 0.000000E+00 -1.004820E+03
     ----- main iteration -----
  4 -3.548721E-01 -2.767194E+02 -7.129149E+04 | 0.000000E+00 -1.004820E+03
  5 -1.818848E-01 -5.663711E+02 -6.137226E+04 | 0.000000E+00 -1.004820E+03
  6 -5.378586E-01 7.259154E+02 -5.438914E+04 | 0.000000E+00 -1.004820E+03
  7 -9.442229E-02 -7.399068E+02 -5.037380E+04 | 0.000000E+00 -1.004820E+03
  8 -4.544162E-01 7.646114E+02 -5.045433E+04 | 0.000000E+00 -1.004820E+03
  9 -2.776901E-01 2.485328E+02 -7.230358E+04 | 0.000000E+00 -1.004820E+03
 10 -6.290102E-01 1.008278E+03 -2.335633E+04 | 0.000000E+00 -1.004820E+03
 11 -4.965529E-02 8.462984E+02 3.909155E+04 | 0.000000E+00 -1.004820E+03
 12 -2.372585E-01 -3.638344E+02 6.912474E+04 | 0.000000E+00 -1.004820E+03
 13 -4.111498E-01 -6.600461E+02 5.430214E+04 | 0.000000E+00 -1.004820E+03
 14 -1.459671E-01 1.316681E+02
                                7.370556E+04 | 0.000000E+00 -1.004820E+03
 15 -5.889333E-01 -9.375408E+02 1.145758E+04 |
                                               0.000000E+00 -1.004820E+03
 16 -5.040536E-01 -9.466047E+02 1.391205E+04 |
                                               0.000000E+00 -1.004820E+03
 17 -3.291807E-01 -7.917001E+02 4.415721E+04 |
                                               0.000000E+00 -1.004820E+03
 18 -6.730494E-01 -9.166179E+02 1.316968E+04 | 0.000000E+00 -1.004820E+03
 19 -8.177688E-02 -9.843171E+02 1.460925E+04 | 0.000000E+00 -1.004820E+03
 20 -4.243727E-01 -9.630913E+02 -1.224696E+04 | 0.000000E+00 -1.004820E+03
 21 -8.368239E-03 -8.172129E+02 -4.339342E+04 | 0.000000E+00 -1.004820E+03
 22 -1.679199E-01 -9.979891E+02 5.213378E+03 | 0.000000E+00 -1.004820E+03
 23 -5.966010E-01 -8.641522E+02 -3.008800E+04 | 0.000000E+00 -1.004820E+03
 24 -5.110124E-01 -9.103471E+02 -2.410604E+04 | 0.000000E+00 -1.004820E+03
 25 -2.540001E-01 -9.934380E+02 -3.920635E+03 | 0.000000E+00 -1.004820E+03
 26 -3.385460E-01 -9.850378E+02 -4.562899E+03 | 0.000000E+00 -1.004820E+03
 27 -8.510700E-02 -1.002517E+03 -3.734983E+03 | 0.000000E+00 -1.004820E+03
 28 -1.701701E-01 -9.957122E+02 -7.232579E+03 | 0.000000E+00 -1.004820E+03
 29 -2.514518E-01 -9.854670E+02 1.015728E+04 | 0.000000E+00 -1.004820E+03
 30 -7.970124E-04 -1.003073E+03 -4.397363E+03 | 0.000000E+00 -1.004820E+03
 31 -6.858588E-05 -1.004808E+03 -3.659908E+02 | 0.000000E+00 -1.004820E+03
 32 2.547541E-05 -1.004818E+03 1.549074E+02 | 0.000000E+00 -1.004820E+03
 33 -7.796327E-06 -1.004820E+03 -2.934731E+01 | 0.000000E+00 -1.004820E+03
     ----- Newton refinement -----
 34 -2.496947E-06 -1.004820E+03 -1.385544E-07 | -2.496947E-06 -1.004820E+03
      ----- initial point loop -----
                        f
                                     g l
                                                x_best
iter
                                                               f best
```

```
1 -1.193769E-01 -1.738613E+02 -1.157645E+04 | -1.193769E-01 -1.738613E+02
     2 0.000000E+00 -1.004820E+03 -5.495370E+00 | 0.000000E+00 -1.004820E+03
     3 1.706015E-04 -1.004819E+03 1.796075E+01 | 0.000000E+00 -1.004820E+03
       ----- main iteration -----
     4 -1.565646E-02 -9.879304E+02 -2.146057E+03 | 0.000000E+00 -1.004820E+03
     5 -1.287985E-03 -1.004699E+03 -1.825745E+02 | 0.000000E+00 -1.004820E+03
     6 4.752431E-05 -1.004820E+03 1.038785E+00 | 4.752431E-05 -1.004820E+03
       #d f g #f #g
9 -1.0048204629472817E+03 4.4898E+00 628 582
 pass
   7U
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
                                    ratio radius # active cg its
1.0E+02 0
- TRB:It
       f
                         pgrad
- TRB:0
                                            1.0E+02 0
                                                   0
- TRB:1
                                                          0
                                                                       0.00
             -1.0048E+03 4.4898E+00 -7.5E+01 6.2E+00 0
                                                         0
- TRB:2
                                                                       0.00
             -1.0048E+03 4.4898E+00 -8.4E+02 3.9E-01 0
                                                         0
- TRB:3
                                                                       0.00
                                                         0
             -1.0048E+03 4.4898E+00 -2.3E+02 2.4E-02 0
- TRB:4
                                                                       0.00
- TRB:5
             -1.0048E+03 4.4898E+00 -1.4E+01 1.5E-03 0
                                                         0
                                                                      0.00
                                                         0
- TRB:6
             -1.0048E+03 5.1358E+00 9.3E-02 9.5E-05 0
                                                                      0.00
             -1.0048E+03 4.4892E+00 1.9E-01 9.5E-05 0
- TRB:7
                                                         0
                                                                      0.00
             -1.0048E+03 5.1360E+00 9.2E-02 9.5E-05 0
- TRB:8
                                                         0
                                                                      0.00
             -1.0048E+03 4.4887E+00 1.9E-01 9.5E-05 0
- TRB:9
                                                         0
                                                                       0.00
- TRB:10
             -1.0048E+03 5.1363E+00 9.2E-02 9.5E-05 0
                                                         0
                                                                       0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                                               #f #g
639 588
         #d
                        f
                                                       #q
 pass
                                                                 time
                                      q
           0 -1.0048208184070007E+03 5.1363E+00
                                                                 0.00
        ----- initial point loop -----
                 f g |
                                                x_best
    1 -3.400053E-04 -1.004816E+03 -2.900164E+01 | -3.400053E-04 -1.004816E+03
     2 0.000000E+00 -1.004821E+03 -1.313082E+00 | 0.000000E+00 -1.004821E+03
     3 1.170708E+00 7.158316E+02 -7.592394E+03 | 0.000000E+00 -1.004821E+03
        ----- main iteration -----
     4 5.087603E-01 1.781086E+02 -8.715849E+03 | 0.000000E+00 -1.004821E+03
     5 7.428001E-01 -8.140269E+02 3.836690E+03 | 0.000000E+00 -1.004821E+03
     6 1.331204E-01 -3.654646E+02 8.434520E+03 | 0.000000E+00 -1.004821E+03
     7 1.613331E-02 -9.942626E+02 1.307872E+03 | 0.000000E+00 -1.004821E+03
     8 1.368711E-03 -1.004746E+03 1.101457E+02 | 0.000000E+00 -1.004821E+03
     9 1.275038E-04 -1.004820E+03 9.070277E+00 | 0.000000E+00 -1.004821E+03
    10 2.406212E-05 -1.004821E+03 6.464346E-01 | 2.406212E-05 -1.004821E+03
    11 1.544197E-05 -1.004821E+03 -5.555394E-02 | 1.544197E-05 -1.004821E+03
        ----- Newton refinement -----
    12 1.612415E-05 -1.004821E+03 -1.860064E-10 | 1.612415E-05 -1.004821E+03
        ----- initial point loop -----
                 f g |
                                                            f best
  iter
                                               x best
     1 -1.696672E-04 -1.004742E+03 -8.905993E+02 | -1.696672E-04 -1.004742E+03
     2 0.000000E+00 -1.004821E+03 -3.992878E+01 | 0.000000E+00 -1.004821E+03
       7.361568E-01 3.821638E+02 6.817828E+04 | 0.000000E+00 -1.004821E+03
         ----- main iteration -----
     4 3.729523E-01 -2.707026E+02 6.785308E+04 | 0.000000E+00 -1.004821E+03
```

```
5 1.911455E-01 -5.653143E+02 5.837354E+04 | 0.000000E+00 -1.004821E+03
     6 5.652585E-01 7.401878E+02 5.186299E+04 | 0.000000E+00 -1.004821E+03
     7 9.922439E-02 -7.400801E+02 4.788354E+04 | 0.000000E+00 -1.004821E+03
     8 4.775612E-01 7.745946E+02 4.812420E+04 | 0.000000E+00 -1.004821E+03
     9 2.918245E-01 2.511533E+02 6.885324E+04 | 0.000000E+00 -1.004821E+03
    10 6.610574E-01 1.028526E+03 2.235744E+04 | 0.000000E+00 -1.004821E+03
    11 5.217623E-02 8.470591E+02 -3.712456E+04 | 0.000000E+00 -1.004821E+03
    12 2.493312E-01 -3.590825E+02 -6.579407E+04 | 0.000000E+00 -1.004821E+03
    13 4.320895E-01 -6.500341E+02 -5.169571E+04 | 0.000000E+00 -1.004821E+03
        1.533851E-01 1.348000E+02 -7.009832E+04 | 0.000000E+00 -1.004821E+03
        6.189370E-01 -9.192608E+02 -1.092586E+04 |
                                                  0.000000E+00 -1.004821E+03
        5.297317E-01 -9.330292E+02 -1.326773E+04 |
                                                  0.000000E+00 -1.004821E+03
        3.459385E-01 -7.848255E+02 -4.208069E+04 |
                                                  0.000000E+00 -1.004821E+03
        7.073431E-01 -8.929454E+02 -1.253121E+04 |
                                                  0.000000E+00 -1.004821E+03
        8.480537E-02 -9.647642E+02 -1.946766E+04 | 0.000000E+00 -1.004821E+03
    19
    20 8.793656E-03 -8.174735E+02 4.126412E+04 | 0.000000E+00 -1.004821E+03
    21 4.459930E-01 -9.536775E+02 1.163023E+04 | 0.000000E+00 -1.004821E+03
    22 1.764751E-01 -9.963085E+02 -4.984252E+03 | 0.000000E+00 -1.004821E+03
    23 2.669398E-01 -9.899084E+02 3.701918E+03 | 0.000000E+00 -1.004821E+03
    24 6.269943E-01 -8.460893E+02 2.860628E+04 | 0.000000E+00 -1.004821E+03
    25 5.370448E-01 -8.970022E+02 2.290848E+04 | 0.000000E+00 -1.004821E+03
    26 3.557954E-01 -9.788971E+02 4.325462E+03 | 0.000000E+00 -1.004821E+03
    27 8.931987E-02 -1.002458E+03 2.911509E+03 | 0.000000E+00 -1.004821E+03
    28 1.788421E-01 -9.940738E+02 6.868436E+03 | 0.000000E+00 -1.004821E+03
    29 8.416833E-04 -1.003079E+03 4.177757E+03 | 0.000000E+00 -1.004821E+03
    30 2.642622E-01 -9.818664E+02 -9.690224E+03 | 0.000000E+00 -1.004821E+03
    31 7.686717E-05 -1.004809E+03 3.454739E+02 | 0.000000E+00 -1.004821E+03
    32 1.304199E-05 -1.004821E+03 2.546241E+01 | 1.304199E-05 -1.004821E+03
    33 7.723184E-06 -1.004821E+03 -1.205530E+00 | 7.723184E-06 -1.004821E+03
            #d
                         f
                                                    #f
                                                         #q
                                                                      time
pass
                                          q
   811
             2 -1.0048209772509153E+03 7.4648E-01
                                                    684
                                                           633
                                                                       0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB:It
                    f
                             pgrad
                                        ratio
                                              radius # active cg its
- TRB:0
               -1.0048E+03 7.4648E-01
                                                1.0E+02 0
               -1.0048E+03 7.4648E-01 -2.6E+02 1.0E+02
                                                        0
- TRB:1
                                                                             0.00
               -1.0048E+03 7.4648E-01 -3.1E+02 6.2E+00
                                                        0
- TRB:2
                                                               Ω
                                                                             0.00
              -1.0048E+03 7.4648E-01 -3.7E+03 3.9E-01 0
- TRB:3
                                                               0
                                                                             0.00
              -1.0048E+03 7.4648E-01 -1.0E+03 2.4E-02 0
- TRB:4
                                                              0
                                                                             0.00
- TRB:5
              -1.0048E+03 7.4648E-01 -6.4E+01 1.5E-03 0
                                                                             0.00
                                                              0
- TRB:6
              -1.0048E+03 7.4648E-01 -3.0E+00 9.5E-05 0
                                                                             0.00
- TRB:7
              -1.0048E+03 1.1291E+00 4.5E-01 1.3E-05 0
                                                                             0.00
- TRB:8
              -1.0048E+03 7.4633E-01 6.3E-01 1.3E-05 0
                                                                             0.00
- TRB:9
               -1.0048E+03 1.1291E+00 4.5E-01 1.3E-05 0
                                                                0
                                                                             0.00
- TRB:10
               -1.0048E+03 7.4618E-01 6.3E-01 1.3E-05 0
                                                                             0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                          f
                                                     # f
                                                             #g
                                                                       time
pass
                                           q
            0 -1.0048210192021461E+03 7.4618E-01
                                                    695
                                                            638
                                                                       0.00
        ----- initial point loop -----
```

```
x_best
                                    q
 1 -7.871174E-01 1.176380E+03 -3.483688E+04 | -7.871174E-01 1.176380E+03
 2 0.000000E+00 -1.004821E+03 9.226495E+00 | 0.000000E+00 -1.004821E+03
 3 2.151495E-04 -1.004715E+03 9.803325E+02 | 0.000000E+00 -1.004821E+03
    ----- main iteration -----
 4 -3.957066E-01 -4.719331E+01 -6.709162E+04 | 0.000000E+00 -1.004821E+03
 5 -2.028032E-01 -4.764336E+02 -5.871817E+04 | 0.000000E+00 -1.004821E+03
 6 -5.999397E-01 1.037352E+03 -3.508069E+04 | 0.000000E+00 -1.004821E+03
 7 -1.053578E-01 -7.007550E+02 -4.802956E+04 | 0.000000E+00 -1.004821E+03
 8 -5.057977E-01 9.616340E+02 -3.731504E+04 | 0.000000E+00 -1.004821E+03
 9 -3.098688E-01 4.280590E+02 -6.230295E+04 | 0.000000E+00 -1.004821E+03
10 -6.997115E-01 1.239228E+03 -8.732528E+03 |
                                              0.000000E+00 -1.004821E+03
11 -5.544039E-02 8.311748E+02 3.692035E+04 |
                                              0.000000E+00 -1.004821E+03
12 -2.644910E-01 -4.403579E+02 5.903712E+04 |
                                              0.000000E+00 -1.004821E+03
13 -1.637764E-01 1.178380E+00 6.701307E+04 | 0.000000E+00 -1.004821E+03
14 -4.578417E-01 -6.892359E+02 4.068911E+04 | 0.000000E+00 -1.004821E+03
15 -6.534993E-01 -7.828062E+02 4.838379E+03 | 0.000000E+00 -1.004821E+03
16 -5.593122E-01 -8.375598E+02 7.877884E+03 | 0.000000E+00 -1.004821E+03
17 -3.667581E-01 -8.175998E+02 3.153752E+04 | 0.000000E+00 -1.004821E+03
18 -7.472677E-01 -7.156091E+02 3.675266E+03 | 0.000000E+00 -1.004821E+03
19 -9.068721E-02 -9.832348E+02 1.267306E+04 | 0.000000E+00 -1.004821E+03
20 -9.414192E-03 -8.114636E+02 -3.970840E+04 | 0.000000E+00 -1.004821E+03
21 -2.817521E-01 -9.628558E+02 -5.501046E+03 | 0.000000E+00 -1.004821E+03
22 -1.863578E-01 -9.873240E+02 2.997895E+03 | 0.000000E+00 -1.004821E+03
23 -4.705172E-01 -8.745026E+02 -1.330344E+04 | 0.000000E+00 -1.004821E+03
24 -9.436478E-02 -9.995491E+02 -3.846775E+03 | 0.000000E+00 -1.004821E+03
25 -8.993927E-04 -1.003004E+03 -4.047972E+03 | 0.000000E+00 -1.004821E+03
26 -7.675649E-05 -1.004808E+03 -3.372346E+02 | 0.000000E+00 -1.004821E+03
27 1.622715E-05 -1.004820E+03 8.247240E+01 | 0.000000E+00 -1.004821E+03
28 -8.099830E-06 -1.004821E+03 -2.733443E+01 | 0.000000E+00 -1.004821E+03
    ----- Newton refinement -----
29 -2.044068E-06 -1.004821E+03 4.156634E-08 | -2.044068E-06 -1.004821E+03
    ----- initial point loop -----
              f
                                  g
                                           x_best
                                                              f best
1 -3.400817E-03 -1.003341E+03 -8.656479E+02 | -3.400817E-03 -1.003341E+03
 2 0.000000E+00 -1.004821E+03 -4.340246E+00 | 0.000000E+00 -1.004821E+03
 3 1.191518E+00 -9.023822E+02 1.942472E+03 | 0.000000E+00 -1.004821E+03
    ----- main iteration -----
 4 5.983492E-01 1.013519E+03 -1.462705E+03 | 0.000000E+00 -1.004821E+03
   9.165496E-01 4.848782E+02 1.446602E+04 | 0.000000E+00 -1.004821E+03
   2.743568E-01 3.389157E+02 -1.493361E+04 | 0.000000E+00 -1.004821E+03
   4.038236E-01 -9.846216E+02 2.323384E+03 | 0.000000E+00 -1.004821E+03
   7.821739E-01 -9.573701E+02 -1.783544E+03 | 0.000000E+00 -1.004821E+03
   6.266974E-02 -5.473756E+02 1.337246E+04 | 0.000000E+00 -1.004821E+03
10 1.129576E+00 -5.605179E+02 -1.204573E+04 | 0.000000E+00 -1.004821E+03
11 3.780846E-01 -9.608805E+02 -4.140823E+03 | 0.000000E+00 -1.004821E+03
12 8.075858E-01 -9.212592E+02 4.589728E+03 | 0.000000E+00 -1.004821E+03
13 6.974957E-03 -9.986939E+02 1.759412E+03 | 0.000000E+00 -1.004821E+03
14 5.982255E-04 -1.004778E+03 1.472410E+02 | 0.000000E+00 -1.004821E+03
15 -2.694420E-04 -1.004811E+03 -7.261358E+01 | 0.000000E+00 -1.004821E+03
16 6.412782E-05 -1.004821E+03 1.190902E+01 | 0.000000E+00 -1.004821E+03
17
   1.961799E-05 -1.004821E+03 6.307315E-01 | 1.961799E-05 -1.004821E+03
   1.590884E-05 -1.004821E+03 -3.091262E-01 | 1.590884E-05 -1.004821E+03
     ----- Newton refinement -----
19 1.712881E-05 -1.004821E+03 -7.611439E-10 | 1.712881E-05 -1.004821E+03
```

```
----- initial point loop ------
iter x f g | x_best
  1 -6.708733E-01 8.961969E+02 -4.002995E+04 | -6.708733E-01 8.961969E+02
  2 0.000000E+00 -1.004821E+03 2.895778E+00 | 0.000000E+00 -1.004821E+03
  3 1.124290E-03 -1.000894E+03 6.978163E+03 | 0.000000E+00 -1.004821E+03
     ----- main iteration -----
  4 -3.373245E-01 -1.121990E+02 -7.833895E+04 | 0.000000E+00 -1.004821E+03
  5 -1.729104E-01 -4.900412E+02 -6.885672E+04 | 0.000000E+00 -1.004821E+03
  6 -5.114677E-01 8.807290E+02 -3.982816E+04 | 0.000000E+00 -1.004821E+03
  7 -8.984671E-02 -7.024236E+02 -5.645660E+04 | 0.000000E+00 -1.004821E+03
  8 -4.312346E-01 8.529426E+02 -4.253860E+04 |
9 -2.642325E-01 3.950679E+02 -7.246556E+04 |
                                               0.000000E+00 -1.004821E+03
                                               0.000000E+00 -1.004821E+03
 10 -5.965023E-01
                  1.019494E+03 -8.716122E+03 |
                                               0.000000E+00 -1.004821E+03
 11 -4.728829E-02 8.285893E+02 4.355373E+04 |
                                               0.000000E+00 -1.004821E+03
 12 -2.255581E-01 -4.796900E+02 6.916748E+04 | 0.000000E+00 -1.004821E+03
 13 -1.397071E-01 -1.934750E+01 7.878566E+04 | 0.000000E+00 -1.004821E+03
 14 -3.903595E-01 -7.891252E+02 4.756928E+04 | 0.000000E+00 -1.004821E+03
 15 -5.571189E-01 -9.759676E+02 5.566637E+03 | 0.000000E+00 -1.004821E+03
 16 -4.768362E-01 -9.791207E+02 9.068408E+03 | 0.000000E+00 -1.004821E+03
 17 -3.127285E-01 -8.820832E+02 3.665389E+04 | 0.000000E+00 -1.004821E+03
 18 -6.370306E-01 -9.684619E+02 4.356090E+03 | 0.000000E+00 -1.004821E+03
 19 -7.731548E-02 -9.867284E+02 1.482942E+04 | 0.000000E+00 -1.004821E+03
 20 -4.011393E-01 -9.716493E+02 -1.577555E+04 | 0.000000E+00 -1.004821E+03
 21 -8.031301E-03 -8.110947E+02 -4.662375E+04 | 0.000000E+00 -1.004821E+03
 22 -2.402221E-01 -9.970209E+02 -6.652978E+03 | 0.000000E+00 -1.004821E+03
 23 -4.833808E-01 -9.066118E+02 -3.073711E+04 | 0.000000E+00 -1.004821E+03
 24 -5.640079E-01 -8.689740E+02 -3.586698E+04 | 0.000000E+00 -1.004821E+03
 25 -1.588865E-01 -1.002249E+03 3.396179E+03 | 0.000000E+00 -1.004821E+03
 26 -3.200911E-01 -9.921687E+02 -7.596981E+03 | 0.000000E+00 -1.004821E+03
 27 -5.499374E-01 -7.825666E+02 4.684304E+04 | 0.000000E+00 -1.004821E+03
 28 -6.430427E-01 -8.836463E+02 -3.204535E+04 | 0.000000E+00 -1.004821E+03
 29 -4.699210E-01 -7.755816E+02 4.832973E+04 | 0.000000E+00 -1.004821E+03
 30 -6.308639E-01 -8.270442E+02 4.059790E+04 |
                                               0.000000E+00 -1.004821E+03
 31 -8.045016E-02 -1.002918E+03 -4.552465E+03 |
                                               0.000000E+00 -1.004821E+03
 32 -2.377363E-01 -9.943896E+02 8.763034E+03 |
                                               0.000000E+00 -1.004821E+03
 33 -1.609016E-01 -9.964893E+02 -9.100608E+03 | 0.000000E+00 -1.004821E+03
 34 -1.565980E-01 -9.783099E+02 1.746746E+04 | 0.000000E+00 -1.004821E+03
 35 -7.664012E-04 -1.002999E+03 -4.755302E+03 | 0.000000E+00 -1.004821E+03
 36 -7.957712E-02 -1.004527E+03 8.685286E+02 | 0.000000E+00 -1.004821E+03
 37 9.358051E-05 -1.004794E+03 5.842384E+02 | 0.000000E+00 -1.004821E+03
 38 -6.434357E-05 -1.004808E+03 -3.968224E+02 | 0.000000E+00 -1.004821E+03
 39 7.410086E-06 -1.004821E+03 4.892927E+01 | 0.000000E+00 -1.004821E+03
  40 -5.750466E-06 -1.004821E+03 -3.282769E+01 | 0.000000E+00 -1.004821E+03
     ----- Newton refinement -----
  41 -4.661381E-07 -1.004821E+03 1.291051E-09 | -4.661381E-07 -1.004821E+03
     ----- initial point loop -----
              f g | x_best
iter
                                                              f best
  1 -1.472020E+00 1.074624E+03 1.030376E+04 | -1.472020E+00 1.074624E+03
  2 0.000000E+00 -1.004821E+03 4.462115E+00 | 0.000000E+00 -1.004821E+03
  3 3.164758E-04 -1.004808E+03 8.025815E+01 | 0.000000E+00 -1.004821E+03
     ----- main iteration -----
  4 -7.071056E-01 1.379252E+02 1.519933E+04 | 0.000000E+00 -1.004821E+03
  5 -1.038791E+00 1.112154E+03 5.049552E+03 |
                                               0.000000E+00 -1.004821E+03
  6 -3.106723E-01 -8.157657E+01 1.529736E+04 | 0.000000E+00 -1.004821E+03
  7 -4.468107E-01 -7.826011E+02 -9.217239E+03 | 0.000000E+00 -1.004821E+03
```

```
8 -1.226971E+00 -7.450482E+02 -2.346991E+03 | 0.000000E+00 -1.004821E+03
9 -9.275708E-02 -1.396627E+02 -1.534878E+04 | 0.000000E+00 -1.004821E+03
10 -8.260276E-01 -8.702119E+02 -3.470744E+03 | 0.000000E+00 -1.004821E+03
11 -4.002602E-01 -9.747849E+02 1.307700E+03 | 0.000000E+00 -1.004821E+03
12 -1.237561E-02 -9.865916E+02 -2.941482E+03 | 0.000000E+00 -1.004821E+03
13 -1.061046E-03 -1.004691E+03 -2.496483E+02 | 0.000000E+00 -1.004821E+03
14 -1.039551E-04 -1.004820E+03 -2.043526E+01 | 0.000000E+00 -1.004821E+03
15 -2.418866E-05 -1.004821E+03 -1.331098E+00 | -2.418866E-05 -1.004821E+03
16 -1.754144E-05 -1.004821E+03 2.609181E-01 | -1.754144E-05 -1.004821E+03
      ----- Newton refinement -----
17 -1.863087E-05 -1.004821E+03 7.084950E-10 | -1.863087E-05 -1.004821E+03
      ----- initial point loop -----
                                  g l
                                                x_best
1 -9.137655E-04 -1.004607E+03 -4.689291E+02 | -9.137655E-04 -1.004607E+03
 2 0.000000E+00 -1.004821E+03 4.323397E-01 | 0.000000E+00 -1.004821E+03
   4.402226E-01 8.501442E+02 -1.187609E+04 | 0.000000E+00 -1.004821E+03
    ----- main iteration -----
 4 1.953000E-01 2.781202E+02 -2.173522E+04 | 0.000000E+00 -1.004821E+03
 5 2.867268E-01 -9.801834E+02 4.850613E+03 | 0.000000E+00 -1.004821E+03
   4.624302E-02 -5.040256E+02 1.963918E+04 | 0.000000E+00 -1.004821E+03
   2.669485E-01 -9.764231E+02 -5.224111E+03 | 0.000000E+00 -1.004821E+03
  5.251519E-03 -9.977437E+02 2.691733E+03 | 0.000000E+00 -1.004821E+03
 9 2.771490E-01 -1.003350E+03 -3.188796E+01 | 0.000000E+00 -1.004821E+03
10 4.392709E-04 -1.004771E+03 2.260790E+02 | 0.000000E+00 -1.004821E+03
11 -7.686081E-05 -1.004820E+03 -3.905049E+01 | 0.000000E+00 -1.004821E+03
12 3.590594E-05 -1.004821E+03 1.887696E+01 | 0.000000E+00 -1.004821E+03
13 -7.106433E-06 -1.004821E+03 -3.218185E+00 | 0.000000E+00 -1.004821E+03
     ----- Newton refinement -----
14 -8.416307E-07 -1.004821E+03 -2.853695E-11 | -8.416307E-07 -1.004821E+03
    ----- initial point loop -----
                    f
                                  g
                                                x best
                                                              f best
                                        1 -5.648873E-01 -9.650489E+02 -7.671703E+03 | -5.648873E-01 -9.650489E+02
 2 0.000000E+00 -1.004821E+03 1.194703E+00 | 0.000000E+00 -1.004821E+03
 3 4.337119E-04 -1.004632E+03 8.714011E+02 | 0.000000E+00 -1.004821E+03
    ----- main iteration -----
 4 -2.839604E-01 -9.870323E+02 -6.870390E+03 | 0.000000E+00 -1.004821E+03
 5 -1.433267E-01 -9.940681E+02 -6.130682E+03 | 0.000000E+00 -1.004821E+03
 6 -4.273716E-01 -9.477526E+02 -1.302948E+04 | 0.000000E+00 -1.004821E+03
7 -7.283051E-02 9.881935E+02 5.383051E+03 | 0.000000E+00 -1.004821E+03
8 -3.594301E-01 9.293707E+02 1.704892E+04 | 0.000000E+00 -1.004821E+03
9 -2.162902E-01 9.641181E+02 1.163013E+04 | 0.000000E+00 -1.004821E+03
10 -5.006759E-01 9.216606E+02 1.881266E+04 | 0.000000E+00 -1.004821E+03
11 -4.129211E-01 -9.295933E+02 1.544967E+04 | 0.000000E+00 -1.004821E+03
12 -1.302407E-01 -9.044135E+02 1.943729E+04 | 0.000000E+00 -1.004821E+03
13 -2.710666E-01 -9.104903E+02 1.840870E+04 | 0.000000E+00 -1.004821E+03
14 -5.522257E-01 -9.028048E+02 1.723381E+04 | 0.000000E+00 -1.004821E+03
15 -1.177684E-02 -8.688848E+02 -2.254867E+04 | 0.000000E+00 -1.004821E+03
16 -1.533342E-01 -8.368608E+02 -2.476036E+04 | 0.000000E+00 -1.004821E+03
17 -2.946509E-01 -8.051680E+02 -2.650226E+04 | 0.000000E+00 -1.004821E+03
18 -1.396642E-01 -1.003119E+03 1.199139E+03 | 0.000000E+00 -1.004821E+03
19 -1.081906E-03 -1.003648E+03 -2.168844E+03 | 0.000000E+00 -1.004821E+03
20 -2.800104E-01 -9.985994E+02 1.028669E+03 | 0.000000E+00 -1.004821E+03
21 -9.073529E-05 -1.004813E+03 -1.808689E+02 | 0.000000E+00 -1.004821E+03
   3.565163E-05 -1.004820E+03 7.273116E+01 | 0.000000E+00 -1.004821E+03
23 -8.057493E-06 -1.004821E+03 -1.497299E+01 | 0.000000E+00 -1.004821E+03
```

```
24 2.474802E-06 -1.004821E+03 6.160496E+00 | 0.000000E+00 -1.004821E+03
     ----- Newton refinement -----
 25 -5.954041E-07 -1.004821E+03 6.459282E-10 | -5.954041E-07 -1.004821E+03
     ----- initial point loop -----
                                        -
                      f
                                                x_best
  1 -1.994156E-01 9.029645E+02 3.602822E+04 | -1.994156E-01 9.029645E+02
  2 0.000000E+00 -1.004821E+03 1.187608E+00 | 0.000000E+00 -1.004821E+03
  3 1.935852E-04 -1.004698E+03 1.274128E+03 | 0.000000E+00 -1.004821E+03
     ----- main iteration -----
  4 -9.483632E-02 -1.652579E+02 -8.006138E+04 | 0.000000E+00 -1.004821E+03
  5 -4.948358E-02 6.399692E+02 6.199629E+04 |
                                              0.000000E+00 -1.004821E+03
  6 -1.478168E-01 -8.342812E+02 4.435757E+04 |
                                              0.000000E+00 -1.004821E+03
  7 -1.600197E-01 -9.141350E+02 -3.237210E+04 |
                                              0.000000E+00 -1.004821E+03
  8 -7.624139E-02 -9.980056E+02 8.122141E+03 |
                                              0.000000E+00 -1.004821E+03
  9 -9.316164E-03 -7.327841E+02 -5.559820E+04 | 0.000000E+00 -1.004821E+03
 10 -7.955747E-02 -9.888586E+02 -1.360617E+04 | 0.000000E+00 -1.004821E+03
 11 -1.548275E-01 -9.971859E+02 8.519658E+02 | 0.000000E+00 -1.004821E+03
 12 -7.260492E-02 -9.259525E+02 3.121758E+04 | 0.000000E+00 -1.004821E+03
 13 -9.329680E-04 -1.001962E+03 -6.128040E+03 | 0.000000E+00 -1.004821E+03
 14 -7.806643E-05 -1.004801E+03 -5.121642E+02 | 0.000000E+00 -1.004821E+03
 15 1.598310E-05 -1.004820E+03 1.062905E+02 | 0.000000E+00 -1.004821E+03
 16 -6.656137E-06 -1.004821E+03 -4.258232E+01 | 0.000000E+00 -1.004821E+03
 17 1.181425E-06 -1.004821E+03 8.956514E+00 | 0.000000E+00 -1.004821E+03
     ----- Newton refinement -----
 18 -1.806007E-07 -1.004821E+03 3.836642E-10 | -1.806007E-07 -1.004821E+03
     ----- initial point loop -----
      Х
                                  g l
               f
iter
                                                x_best
                                                             f best
  1 -1.950299E-04 -1.004820E+03 -1.142984E+01 | -1.950299E-04 -1.004820E+03
  2 0.000000E+00 -1.004821E+03 5.481171E-01 | 0.000000E+00 -1.004821E+03
  3 2.747819E-01 5.519051E+02 6.626313E+03 | 0.000000E+00 -1.004821E+03
       ----- main iteration -----
  4 4.434229E-02 -9.450173E+02 2.669873E+03 | 0.000000E+00 -1.004821E+03
     3.852882E-03 -1.004363E+03 2.371411E+02 |
                                              0.000000E+00 -1.004821E+03
  6 3.137465E-04 -1.004818E+03 1.981716E+01 |
                                              0.000000E+00 -1.004821E+03
  7 -2.368973E-05 -1.004821E+03 -9.068116E-01 |
                                              0.000000E+00 -1.004821E+03
  8 -9.411361E-06 -1.004821E+03 -2.989120E-02 | -9.411361E-06 -1.004821E+03
     ----- Newton refinement -----
  9 -8.924661E-06 -1.004821E+03 -7.784506E-11 | -8.924661E-06 -1.004821E+03
     ----- initial point loop -----
                                  g l
               f
                                                x_best
iter
  1 -2.792235E-04 -1.004803E+03 -1.281042E+02 | -2.792235E-04 -1.004803E+03
  2 0.000000E+00 -1.004821E+03 -1.256192E-02 | 0.000000E+00 -1.004821E+03
  3 3.554266E-01 -2.339213E+02 2.085013E+04 | 0.000000E+00 -1.004821E+03
      ----- main iteration -----
  4 1.858824E-01 6.665039E+02 -1.589712E+04 | 0.000000E+00 -1.004821E+03
  5 2.864556E-01 -9.863982E+02 -3.126760E+03 | 0.000000E+00 -1.004821E+03
  6 3.451609E-02 -7.437688E+02 1.443167E+04 | 0.000000E+00 -1.004821E+03
  7 3.000706E-01 -9.866078E+02 3.096932E+03 | 0.000000E+00 -1.004821E+03
  8 3.432871E-03 -1.002119E+03 1.573382E+03 | 0.000000E+00 -1.004821E+03
  9 2.866810E-04 -1.004802E+03 1.315001E+02 | 0.000000E+00 -1.004821E+03
 10 2.391325E-05 -1.004821E+03 1.095753E+01 | 0.000000E+00 -1.004821E+03
 11 -2.324611E-05 -1.004821E+03 -1.067660E+01 | 0.000000E+00 -1.004821E+03
 12 2.015590E-06 -1.004821E+03 9.120804E-01 | 0.000000E+00 -1.004821E+03
 13 -1.914358E-06 -1.004821E+03 -8.907644E-01 | 0.000000E+00 -1.004821E+03
      ----- Newton refinement -----
```

```
14 2.738322E-08 -1.004821E+03 5.903833E-11 | 2.738322E-08 -1.004821E+03
    ----- initial point loop -----
                                       f
                                                x_best
                                                               f_best
1 -7.529232E-01 3.483195E+02 -6.657109E+04 | -7.529232E-01 3.483195E+02
 2 0.000000E+00 -1.004821E+03 2.806478E+00 | 0.000000E+00 -1.004821E+03
 3 1.334753E-03 -1.000551E+03 6.390993E+03 | 0.000000E+00 -1.004821E+03
    ----- main iteration -----
 4 -3.814580E-01 -2.786764E+02 -6.631740E+04 | 0.000000E+00 -1.004821E+03
 5 -1.955132E-01 -5.666846E+02 -5.710354E+04 | 0.000000E+00 -1.004821E+03
 6 -5.781614E-01 7.215681E+02 -5.053864E+04 | 0.000000E+00 -1.004821E+03
 7 -1.014992E-01 -7.398191E+02 -4.688024E+04 | 0.000000E+00 -1.004821E+03
 8 -4.884690E-01 7.616624E+02 -4.687462E+04 |
                                               0.000000E+00 -1.004821E+03
9 -2.985048E-01 2.481416E+02 -6.723867E+04 |
                                               0.000000E+00 -1.004821E+03
10 -6.761418E-01 1.001760E+03 -2.164626E+04 |
                                               0.000000E+00 -1.004821E+03
11 -5.337855E-02 8.460334E+02 3.639219E+04 | 0.000000E+00 -1.004821E+03
12 -2.550450E-01 -3.658389E+02 6.428806E+04 | 0.000000E+00 -1.004821E+03
13 -4.419602E-01 -6.636536E+02 5.048901E+04 | 0.000000E+00 -1.004821E+03
14 -1.569145E-01 1.302341E+02 6.858334E+04 | 0.000000E+00 -1.004821E+03
15 -6.330618E-01 -9.436637E+02 1.061755E+04 | 0.000000E+00 -1.004821E+03
16 -5.418247E-01 -9.511938E+02 1.289366E+04 | 0.000000E+00 -1.004821E+03
17 -3.538596E-01 -7.945100E+02 4.100690E+04 | 0.000000E+00 -1.004821E+03
18 -7.234768E-01 -9.245319E+02 1.222416E+04 | 0.000000E+00 -1.004821E+03
19 -8.790407E-02 -9.845025E+02 1.357833E+04 | 0.000000E+00 -1.004821E+03
20 -4.561670E-01 -9.661719E+02 -1.140875E+04 | 0.000000E+00 -1.004821E+03
21 -8.995436E-03 -8.171173E+02 -4.037839E+04 | 0.000000E+00 -1.004821E+03
22 -1.805003E-01 -9.985343E+02 4.839085E+03 | 0.000000E+00 -1.004821E+03
23 -6.413008E-01 -8.700233E+02 -2.801476E+04 | 0.000000E+00 -1.004821E+03
24 -5.493005E-01 -9.146648E+02 -2.245311E+04 | 0.000000E+00 -1.004821E+03
25 -2.730306E-01 -9.945830E+02 -3.663919E+03 | 0.000000E+00 -1.004821E+03
26 -3.639097E-01 -9.870457E+02 -4.257156E+03 | 0.000000E+00 -1.004821E+03
27 -9.148194E-02 -1.002662E+03 -3.479451E+03 | 0.000000E+00 -1.004821E+03
28 -1.829179E-01 -9.962391E+02 -6.733593E+03 | 0.000000E+00 -1.004821E+03
29 -2.702912E-01 -9.866550E+02 9.434185E+03 | 0.000000E+00 -1.004821E+03
30 -7.295455E-01 -9.109612E+02 -1.663587E+04 |
                                               0.000000E+00 -1.004821E+03
31 -8.551119E-04 -1.003072E+03 -4.093239E+03 |
                                               0.000000E+00 -1.004821E+03
32 -9.057701E-02 -1.003849E+03 8.562902E+02 |
                                               0.000000E+00 -1.004821E+03
33 1.111012E-04 -1.004791E+03 5.352940E+02 | 0.000000E+00 -1.004821E+03
34 -7.184170E-05 -1.004809E+03 -3.415197E+02 | 0.000000E+00 -1.004821E+03
35 8.770678E-06 -1.004821E+03 4.484315E+01 | 0.000000E+00 -1.004821E+03
36 -6.474825E-06 -1.004821E+03 -2.822648E+01 | 0.000000E+00 -1.004821E+03
    ----- Newton refinement -----
37 -5.855534E-07 -1.004821E+03 1.001282E-11 | -5.855534E-07 -1.004821E+03
    ----- initial point loop -----
                   f g |
                                                x best
1 -4.695898E-03 -9.951563E+02 -4.110390E+03 | -4.695898E-03 -9.951563E+02
 2 0.000000E+00 -1.004821E+03 7.973114E-01 | 0.000000E+00 -1.004821E+03
 3 3.713324E-01 -1.125899E+01 -2.962006E+04 | 0.000000E+00 -1.004821E+03
    ----- main iteration -----
   1.638210E-01 -1.463783E+02 -2.932850E+04 | 0.000000E+00 -1.004821E+03
   2.382527E-01 -7.162606E+02 2.080159E+04 | 0.000000E+00 -1.004821E+03
   5.032576E-02 -8.401368E+01 2.954467E+04 | 0.000000E+00 -1.004821E+03
   2.098913E-01 -1.001956E+03 -1.853979E+03 | 0.000000E+00 -1.004821E+03
   6.851618E-03 -9.842702E+02 5.977403E+03 | 0.000000E+00 -1.004821E+03 2.144176E-01 -1.001357E+03 2.118519E+03 | 0.000000E+00 -1.004821E+03
10 5.790877E-04 -1.004673E+03 5.093941E+02 | 0.000000E+00 -1.004821E+03
```

BGO GALAHAD

```
11 -3.949435E-04 -1.004753E+03 -3.460799E+02 | 0.000000E+00 -1.004821E+03
    12 4.750624E-05 -1.004820E+03 4.252277E+01 | 0.000000E+00 -1.004821E+03
    13 -3.367013E-05 -1.004821E+03 -2.877569E+01 | 0.000000E+00 -1.004821E+03
    14 -3.562323E-06 -1.004821E+03 -2.331533E+00 | 0.000000E+00 -1.004821E+03
    15 3.202379E-06 -1.004821E+03 3.610011E+00 | 0.000000E+00 -1.004821E+03
        ----- Newton refinement -----
    16 -9.077730E-07 -1.004821E+03 -5.141888E-11 | -9.077730E-07 -1.004821E+03
        ----- initial point loop -----
                                    g l
                    f
  iter
                                                x best
                                                             f best
     1 -6.644114E-04 -1.004817E+03 -6.468203E+00 | -6.644114E-04 -1.004817E+03
     2 0.000000E+00 -1.004821E+03 -6.183328E+00 | 0.000000E+00 -1.004821E+03
       1.021613E+00 -7.881098E+02 4.290331E+02 | 0.000000E+00 -1.004821E+03
        ----- main iteration -----
     4 9.839379E-02 -1.003354E+03 3.600173E+01 | 0.000000E+00 -1.004821E+03
     5 2.021837E-02 -1.004858E+03 2.485536E+00 | 2.021837E-02 -1.004858E+03
          #d f g
                                               #f #g time
pass
           12 -1.0048584007552033E+03 5.2152E+00 939 882
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
- TRB: Tt
                  f
                          pgrad
                                     ratio radius # active cg its
                                                                       time
             -1.0049E+03 5.2152E+00
- TRB:0
                                           1.0E+02 0
             -1.0049E+03 5.2152E+00 -3.7E+00 1.0E+02 0
- TRB:1
                                                                       0.00
- TRB:2
             -1.0049E+03 5.2152E+00 -3.6E+00 5.3E+00 0
                                                          0
                                                                        0.00
                                                          0
- TRB:3
             -1.0049E+03 5.2152E+00 -2.3E-02 6.3E-01 0
                                                                       0.00
             -1.0049E+03 5.2152E+00 -8.1E+01 3.4E-01 0
                                                          0
- TRB:4
                                                                       0.00
                                                          0
             -1.0049E+03 5.2152E+00 -1.4E+01 2.1E-02 0
- TRB:5
                                                                       0.00
                                                          0
             -1.0049E+03 5.2902E+00 8.2E-02 1.3E-03 0
- TRB:6
                                                                        0.00
             -1.0049E+03 5.2902E+00 -7.9E-02 1.3E-03 0
                                                          0
- TRB:7
                                                                        0.00
                                                          0
              -1.0049E+03 5.2145E+00 4.5E-01 6.7E-04
                                                    0
- TRB:8
                                                                        0.00
                                                    0
- TRB:9
              -1.0049E+03 5.2145E+00 -3.7E+00 6.7E-04
                                                           0
                                                                        0.00
- TRB:10
              -1.0049E+03 1.2691E+00 4.5E-01 7.9E-05
                                                                        0.00
- TRB: Problem: BGOSPEC (n = 3): TRB stopping tolerance = 1.0000E-05
      Second-order model used
- TRB: Final Hessian semi-bandwidth (original, re-ordered) = -1, -1
- TRB: Diagonal TR-norm used
- TRB: Total time = .00 seconds
                                                        #g
                       f
          #d
                                                # f
                                                                 time
pass
           0 -1.0048851317849447E+03 1.2691E+00 950 886
  10T
                                                                 0.01
            ----- initial point loop ------
                 f g |
                                                x_best
     1 -1.476564E+00 9.070664E+02 -1.820160E+04 | -1.476564E+00 9.070664E+02
     2 0.000000E+00 -1.004885E+03 4.133999E+00 | 0.000000E+00 -1.004885E+03
     3 5.392138E-02 3.477365E+02 3.351573E+04 | 0.000000E+00 -1.004885E+03
       ----- main iteration -----
     4 -7.424309E-01 -1.094845E+02 -3.559951E+04 | 0.000000E+00 -1.004885E+03
     5 -3.805615E-01 -4.894467E+02 -3.128351E+04 | 0.000000E+00 -1.004885E+03
     6 -1.128382E+00 9.314435E+02 -1.508021E+04 | 0.000000E+00 -1.004885E+03
     7 -1.977418E-01 -7.024030E+02 -2.564509E+04 | 0.000000E+00 -1.004885E+03
     8 -9.509699E-01 8.913742E+02 -1.730875E+04 | 0.000000E+00 -1.004885E+03
     9 -5.870138E-01 5.677376E+02 -2.956765E+04 | 0.000000E+00 -1.004885E+03
    10 -1.314335E+00 1.032619E+03 -2.109583E+03 | 0.000000E+00 -1.004885E+03
    11 -1.040731E-01 8.288307E+02 1.977726E+04 | 0.000000E+00 -1.004885E+03
    12 -3.088973E-01 -6.902527E+01 3.571889E+04 | 0.000000E+00 -1.004885E+03
```

```
13 -4.996209E-01 -5.747280E+02 2.927332E+04 | 0.000000E+00 -1.004885E+03
    14 -8.614386E-01 -8.316249E+02 1.921345E+04 | 0.000000E+00 -1.004885E+03
    15 -1.226743E+00 -9.695212E+02 1.816236E+03 | 0.000000E+00 -1.004885E+03
    16 -1.402204E+00 -9.588529E+02 1.803550E+03 | 0.000000E+00 -1.004885E+03
    17 -1.051155E+00 -9.784908E+02 1.992450E+03 | 0.000000E+00 -1.004885E+03
    18 -6.946568E-01 -9.615361E+02 9.069033E+03 | 0.000000E+00 -1.004885E+03
    19 -1.701671E-01 -9.865098E+02 6.739816E+03 | 0.000000E+00 -1.004885E+03
    20 -8.839081E-01 -9.595943E+02 -8.448582E+03 | 0.000000E+00 -1.004885E+03
    21 -1.767509E-02 -8.112334E+02 -2.117998E+04 | 0.000000E+00 -1.004885E+03
    22 -5.296883E-01 -9.918970E+02 -4.263119E+03 | 0.000000E+00 -1.004885E+03
    23 -3.498413E-01 -1.001696E+03 1.364149E+03 | 0.000000E+00 -1.004885E+03
    24 -1.241725E+00 -8.550963E+02 -1.672619E+04 |
                                                  0.000000E+00 -1.004885E+03
    25 -1.064812E+00 -8.875572E+02 -1.504422E+04 |
                                                  0.000000E+00 -1.004885E+03
    26 -1.035255E+00 -7.910277E+02 2.094526E+04 |
                                                  0.000000E+00 -1.004885E+03
    27 -1.211281E+00 -7.936726E+02 2.034212E+04 | 0.000000E+00 -1.004885E+03
    28 -7.058599E-01 -9.836266E+02 -5.179305E+03 | 0.000000E+00 -1.004885E+03
    29 -1.415338E+00 -8.732078E+02 -1.460643E+04 | 0.000000E+00 -1.004885E+03
    30 8.362877E-03 -9.603401E+02 1.056918E+04 | 0.000000E+00 -1.004885E+03
    31 -1.770667E-01 -1.002714E+03 -2.066717E+03 | 0.000000E+00 -1.004885E+03
    32 -1.388750E+00 -8.218613E+02 1.816251E+04 | 0.000000E+00 -1.004885E+03
    33 -5.238741E-01 -9.950598E+02 3.178936E+03 | 0.000000E+00 -1.004885E+03
    34 -3.541543E-01 -9.956602E+02 -4.157335E+03 | 0.000000E+00 -1.004885E+03
    35 -3.449925E-01 -9.800885E+02 7.525804E+03 | 0.000000E+00 -1.004885E+03
    36 -1.688335E-03 -1.003065E+03 -2.159715E+03 | 0.000000E+00 -1.004885E+03
    37 -1.751463E-01 -1.004320E+03 3.949623E+02 | 0.000000E+00 -1.004885E+03
    38 7.176649E-04 -1.004552E+03 9.243831E+02 | 0.000000E+00 -1.004885E+03
    39 -1.435745E-04 -1.004873E+03 -1.799888E+02 | 0.000000E+00 -1.004885E+03
    40 5.713425E-05 -1.004883E+03 7.740433E+01 | 0.000000E+00 -1.004885E+03
    41 -1.465097E-05 -1.004885E+03 -1.465477E+01 | 0.000000E+00 -1.004885E+03
    42 -3.907231E-06 -1.004885E+03 -8.767310E-01 | -3.907231E-06 -1.004885E+03
         ----- Newton refinement -----
    43 -3.223580E-06 -1.004885E+03 8.827000E-10 | -3.223580E-06 -1.004885E+03
        ----- initial point loop -----
                   f
                                      g
                                            x_best
                                                                  f best
     1 -1.790907E-01 4.061587E+02 8.595539E+04 | -1.790907E-01 4.061587E+02
     2 0.000000E+00 -1.004885E+03 -1.357036E+01 | 0.000000E+00 -1.004885E+03
     3 3.460807E-02 9.882612E+02 -1.092725E+04 | 0.000000E+00 -1.004885E+03
        ----- main iteration -----
     4 -8.357115E-02 9.808430E+00 -9.415391E+04 | 0.000000E+00 -1.004885E+03
     5 -4.330011E-02 5.895572E+02 7.571823E+04 | 0.000000E+00 -1.004885E+03
     6 -1.308495E-01 -9.718293E+02 2.308397E+04 | 0.000000E+00 -1.004885E+03
     7 -1.418080E-01 -7.104891E+02 -6.647865E+04 | 0.000000E+00 -1.004885E+03
- UGO: Error return from UGO_solve -
- UGO: the iteration limit has been exceeded
        ----- initial point loop -----
       Х
                        f g |
                                                   x_best
     1 -5.769357E-03 -9.730388E+02 -1.098982E+04 | -5.769357E-03 -9.730388E+02
- UGO: Error return from UGO_solve -
- UGO: the iteration limit has been exceeded
pass
                                                            #g
                                          q
            4 -1.0048851317849447E+03 1.2691E+00 1001
                                                           937
                                                                      0.01
  10U
```

```
BGO: 1001 evaluations - Best objective value found = -1.0049E+03 Corresponding solution = -4.7124E+00 -8.7550E-01 4.4270E-01
```

If the user prefers to provide function, gradient and Hessian information without calls to specified routines, the following code is appropriate.

```
PROGRAM GALAHAD_BGO_EXAMPLE2 ! GALAHAD 4.0 - 2022-03-07 AT 13:30 GMT
  USE GALAHAD BGO double
                                              ! double precision version
  IMPLICIT NONE
  INTEGER, PARAMETER :: wp = KIND( 1.0D+0 ) ! set precision
  TYPE ( NLPT_problem_type ):: nlp
  TYPE ( BGO_control_type ) :: control
  TYPE ( BGO_inform_type ) :: inform
  TYPE ( BGO_data_type ) :: data
  TYPE ( GALAHAD_userdata_type ) :: userdata
  EXTERNAL :: FUN, GRAD, HESS, HESSPROD
  INTEGER :: s
  INTEGER, PARAMETER :: n = 3, h_ne = 5
  REAL ( KIND = wp ), PARAMETER :: p = 4.0_{wp}
  REAL ( KIND = wp ), PARAMETER :: freq = 10.0_wp
  REAL ( KIND = wp ), PARAMETER :: mag = 1000.0_wp
  REAL ( KIND = wp ), PARAMETER :: infinity = 10.0_wp ** 20  ! infinity
! start problem data
  nlp%pname = 'BGOSPEC'
                                               ! name
  nlp%n = n ; nlp%H%ne = h_ne
                                               ! dimensions
  ALLOCATE( nlp%X( n ), nlp%G( n ), nlp%X_l( n ), nlp%X_u( n ) )
  nlp%X = 0.0 wp
                                               ! start from zero
  nlp%X_1 = -10.0_wp; nlp%X_u = 0.5_wp! search in [-10,1/2]
! sparse co-ordinate storage format
  CALL SMT_put( nlp%H%type, 'COORDINATE', s ) ! Specify co-ordinate storage
  ALLOCATE( nlp%H%val( h_ne ), nlp%H%row( h_ne ), nlp%H%col( h_ne ) )
  nlp\H_row = (/ 1, 2, 3, 3, 3 /) ! Hessian H
  nlp%H_col = (/ 1, 2, 1, 2, 3 /) ! NB lower triangle
! problem data complete
  CALL BGO_initialize( data, control, inform ) ! Initialize control parameters
  control%TRB_control%subproblem_direct = .FALSE. ! Use an iterative method
  control%attempts_max = 1000
  control%max_evals = 1000
  control%TRB_control%maxit = 10
! Solve the problem
  inform%status = 1
                                               ! set for initial entry
  DO ! Solve problem using reverse communication
    CALL BGO_solve( nlp, control, inform, data, userdata )
    IF ( inform%status == 0 ) THEN ! Successful return
        WRITE( 6, "( ' BGO: ', I0, ' evaluations -', /,
                                                                              δ
       & 'Best objective value found =', ES12.4, /,
                                                                              S
            ' Corresponding solution = ', ( 5ES12.4 ) )" )
      inform%f_eval, inform%obj, nlp%X
    ELSE IF ( inform%status < 0 ) THEN ! Error returns
      WRITE(6, "('BGO_solve exit status = ', I6)") inform%status
      EXIT
    END IF
    IF ( inform%status == 2 .OR. inform%status == 23 .OR.
                                                                              ς.
```

```
inform%status == 25 .OR. inform%status == 235 ) THEN ! evaluate f
   nlp%f = (nlp%X(1) + nlp%X(3) + p) ** 2 +
      ( nlp%X(2) + nlp%X(3)) ** 2 + mag * COS( freq * nlp%X(1)) + &
        nlp%X(1) + nlp%X(2) + nlp%X(3)
  END IF
  IF ( inform%status == 3 .OR. inform%status == 23 .OR.
                                                                         &
      inform%status == 35 .OR. inform%status == 235 ) THEN ! evaluate g
   nlp%G(1) = 2.0_wp * (nlp%X(1) + nlp%X(3) + p)
                  - mag * freq * SIN( freq * nlp%X( 1 ) ) + 1.0\_wp
   nlp%G(2) = 2.0_wp * (nlp%X(2) + nlp%X(3)) + 1.0_wp
   nlp%G(3) = 2.0_wp * (nlp%X(1) + nlp%X(3) + p)
                                                                         &
                  + 2.0_wp * ( nlp%X( 2 ) + nlp%X( 3 ) ) + 1.0_wp
  IF ( inform%status == 4 ) THEN ! evaluate H
   nlp%H%val(1) = 2.0_wp - mag * freq * freq * COS(freq * nlp%X(1))
   nlp%H%val(2) = 2.0_wp
   nlp%H%val(3) = 2.0_wp
   nlp%H%val(4) = 2.0_wp
   nlp%H%val(5) = 4.0_wp
 END IF
  IF ( inform%status == 5 .OR. inform%status == 25 .OR.
      inform%status == 35 .OR. inform%status == 235 ) THEN! evaluate u = Hv
   data%U(1) = data%U(1) + (2.0_wp - mag * freq * freq *
          COS( freq * nlp%X( 1 ) ) ) * data%V( 1 ) + 2.0_wp * data%V( 3 )
   data U(2) = data U(2) + 2.0_wp * ( data V(2) + data V(3) )
   data U(3) = data U(3) + 2.0 wp * ( data V(1) + data V(2)
                  + 2.0_wp * data%V(3))
 END IF
 data eval\_status = 0
END DO
{\tt CALL \ BGO\_terminate(\ data,\ control,\ inform\ )} \quad !\ {\tt delete\ internal\ workspace}
DEALLOCATE ( nlp%X, nlp%G, nlp%H%val, nlp%H%row, nlp%H%col )
END PROGRAM GALAHAD_BGO_EXAMPLE2
```

This produces the same output.