

C interfaces to GALAHAD EQP

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Chapter 1

GALAHAD C package eqp

1.1 Introduction

1.1.1 Purpose

This package uses an iterative method to solve the equality-constrained quadratic programming problem

$$\text{minimize } q(x) = \frac{1}{2} x^T H x + g^T x + f$$

subject to the linear constraints

(1)
$$Ax + c = 0$$
,

where the n by n symmetric matrix H, the m by n matrix A, the vectors g and c Full advantage is taken of any zero coefficients in the matrices H and A.

The package may alternatively be used to minimize the (shifted) squared-least-distance objective

$$\frac{1}{2} \sum_{i=1}^{n} w_j^2 (x_j - x_j^0)^2 + g^T x + f,$$

subject to the linear constraint (1), for given vectors w and x^0 .

1.1.2 Authors

N. I. M. Gould, STFC-Rutherford Appleton Laboratory, England.

C interface, additionally J. Fowkes, STFC-Rutherford Appleton Laboratory.

Julia interface, additionally A. Montoison and D. Orban, Polytechnique Montréal.

1.1.3 Originally released

March 2006, C interface January 2021.

1.1.4 Terminology

The required solution x necessarily satisfies the primal optimality conditions

(2)
$$Ax + c = 0$$

and the dual optimality conditions

$$Hx + g - A^Ty = 0$$
 (or $W^2(x - x^0) + g - A^Ty = 0$ for the shifted-least-distance type objective)

where the diagonal matrix W^2 has diagonal entries w_j^2 , $j=1,\ldots,n$, and where the vector y is known as the Lagrange multipliers for the linear constraints.

1.1.5 Method

A solution to the problem is found in two phases. In the first, a point x_F satisfying (2) is found. In the second, the required solution $x=x_F+s$ is determined by finding s to minimize $q(s)=\frac{1}{2}s^THs+g_F^Ts+f_F$ subject to the homogeneous constraints As=zero, where $g_F=Hx_F+g$ and $f_F=\frac{1}{2}x_F^THx_F+g^Tx_F+f$. The required constrained minimizer of q(s) is obtained by implictly applying the preconditioned conjugate-gradient method in the null space of A. Any preconditioner of the form

$$K_G = \left(\begin{array}{cc} G & A^T \\ A & 0 \end{array}\right)$$

is suitable, and the GALAHAD package SBLS provides a number of possibilities. In order to ensure that the minimizer obtained is finite, an additional, precautionary trust-region constraint $||s|| \le \Delta$ for some suitable positive radius Δ is imposed, and the GALAHAD package GLTR is used to solve this additionally-constrained problem.

1.1.6 Reference

The preconditioning aspects are described in detail in

H. S. Dollar, N. I. M. Gould and A. J. Wathen. 'On implicit-factorization constraint preconditioners'. In Large Scale Nonlinear Optimization (G. Di Pillo and M. Roma, eds.) Springer Series on Nonconvex Optimization and Its Applications, Vol. 83, Springer Verlag (2006) 61-82

and

H. S. Dollar, N. I. M. Gould, W. H. A. Schilders and A. J. Wathen `On iterative methods and implicit-factorization preconditioners for regularized saddle-point systems". SIAM Journal on Matrix Analysis and Applications, **28(1)** (2006) 170-189,

while the constrained conjugate-gradient method is discussed in

N. I. M. Gould, S. Lucidi, M. Roma and Ph. L. Toint, Solving the trust-region subproblem using the Lanczos method. SIAM Journal on Optimization **9:2** (1999), 504-525.

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1.1.7 Call order

To solve a given problem, functions from the eqp package must be called in the following order:

- eqp initialize provide default control parameters and set up initial data structures
- egp read specfile (optional) override control values by reading replacement values from a file
- eqp import set up problem data structures and fixed values
- eqp_reset_control (optional) possibly change control parameters if a sequence of problems are being solved
- · solve the problem by calling one of
 - eqp_solve_qp solve the quadratic program
 - eqp_solve_sldqp solve the shifted least-distance problem
- eqp_resolve_qp (optional) resolve the problem with the same Hessian and Jacobian, but different $g,\,f$ and/or c
- eqp_information (optional) recover information about the solution and solution process
- eqp terminate deallocate data structures

See Section 4.1 for examples of use.

1.1.8 Unsymmetric matrix storage formats

The unsymmetric m by n constraint matrix A may be presented and stored in a variety of convenient input formats.

Both C-style (0 based) and fortran-style (1-based) indexing is allowed. Choose control.f_indexing as false for C style and true for fortran style; the discussion below presumes C style, but add 1 to indices for the corresponding fortran version.

Wrappers will automatically convert between 0-based (C) and 1-based (fortran) array indexing, so may be used transparently from C. This conversion involves both time and memory overheads that may be avoided by supplying data that is already stored using 1-based indexing.

1.1.8.1 Dense storage format

The matrix A 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. In this case, component n*i+j of the storage array A_val will hold the value A_{ij} for $0 \le i \le m-1$, $0 \le j \le n-1$.

1.1.8.2 Sparse co-ordinate storage format

Only the nonzero entries of the matrices are stored. For the l-th entry, $0 \le l \le ne-1$, of A, its row index i, column index j and value A_{ij} , $0 \le i \le m-1$, $0 \le j \le n-1$, are stored as the l-th components of the integer arrays A_row and A_col and real array A_val, respectively, while the number of nonzeros is recorded as A_ne = ne.

1.1.8.3 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 A the i-th component of the integer array A_ptr holds the position of the first entry in this row, while A_ptr(m) holds the total number of entries. The column indices j, $0 \le j \le n-1$, and values A_{ij} of the nonzero entries in the i-th row are stored in components I = A_ptr(i), . . . , A_ptr(i+1)-1, $0 \le i \le m-1$, of the integer array A_col, and real array A_val, respectively. For sparse matrices, this scheme almost always requires less storage than its predecessor.

1.1.9 Symmetric matrix storage formats

Likewise, the symmetric n by n objective Hessian matrix H may be presented and stored in a variety of formats. But crucially symmetry is exploited by only storing values from the lower triangular part (i.e, those entries that lie on or below the leading diagonal).

1.1.9.1 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 $0 \le j \le i \le n-1$) need be held. In this case the lower triangle should be stored by rows, that is component i*i/2+j of the storage array H_val will hold the value h_{ij} (and, by symmetry, h_{ji}) for $0 \le j \le i \le n-1$.

1.1.9.2 Sparse co-ordinate storage format

Only the nonzero entries of the matrices are stored. For the l-th entry, $0 \le l \le ne-1$, of H, its row index i, column index j and value h_{ij} , $0 \le j \le i \le n-1$, are stored as the l-th components of the integer arrays H_row and H_col and real array H_val, respectively, while the number of nonzeros is recorded as H_ne = ne. Note that only the entries in the lower triangle should be stored.

1.1.9.3 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 H the i-th component of the integer array H_ptr holds the position of the first entry in this row, while H_ptr(n) holds the total number of entries. The column indices j, $0 \le j \le i$, and values h_{ij} of the entries in the i-th row are stored in components I = H_ptr(i), ..., H_ptr(i+1)-1 of the integer array H_col, and real array 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.

1.1.9.4 Diagonal storage format

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

1.1.9.5 Multiples of the identity storage format

If H is a multiple of the identity matrix, (i.e., $H=\alpha I$ where I is the n by n identity matrix and α is a scalar), it suffices to store α as the first component of H_val.

1.1.9.6 The identity matrix format

If H is the identity matrix, no values need be stored.

Chapter 2

File Index

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Here is a list of all files with brief descriptions:																							
galahad_eqp.h																							??

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Chapter 3

File Documentation

3.1 galahad_eqp.h File Reference

```
#include <stdbool.h>
#include <stdint.h>
#include "galahad_precision.h"
#include "galahad_cfunctions.h"
#include "galahad_fdc.h"
#include "galahad_sbls.h"
#include "galahad_gltr.h"
```

Data Structures

- · struct eqp_control_type
- · struct eqp time type
- struct eqp_inform_type

Functions

- void eqp initialize (void **data, struct eqp control type *control, int *status)
- void eqp_read_specfile (struct eqp_control_type *control, const char specfile[])
- void eqp_import (struct eqp_control_type *control, void **data, int *status, int n, int m, const char H_type[], int H_ne, const int H_row[], const int H_col[], const int H_ptr[], const char A_type[], int A_ne, const int A_row[], const int A_col[], const int A_ptr[])
- void eqp_reset_control (struct eqp_control type *control, void **data, int *status)
- void eqp_solve_qp (void **data, int *status, int n, int m, int h_ne, const real_wp_ H_val[], const real_wp_ g[], const real_wp_ f, int a_ne, const real_wp_ A_val[], real_wp_ c[], real_wp_ x[], real_wp_ y[])
- void eqp_solve_sldqp (void **data, int *status, int n, int m, const real_wp_ w[], const real_wp_ x0[], const real_wp_ g[], const real_wp_ f, int a_ne, const real_wp_ A_val[], real_wp_ c[], real_wp_ x[], real_wp_ y[])
- void eqp_resolve_qp (void **data, int *status, int n, int m, const real_wp_g[], const real_wp_f, real_wp_c[], real_wp_x[], real_wp_y[])
- void eqp_information (void **data, struct eqp_inform_type *inform, int *status)
- void eqp_terminate (void **data, struct eqp_control_type *control, struct eqp_inform_type *inform)

3.1.1 Data Structure Documentation

3.1.1.1 struct eqp_control_type

control derived type as a C struct

Examples

eqpt.c, and eqptf.c.

Data Fields

bool	f_indexing	use C or Fortran sparse matrix indexing
int	error	error and warning diagnostics occur on stream error
int	out	general output occurs on stream out
int	print_level	the level of output required is specified by print_level
int	factorization	the factorization to be used. Possible values are /li 0 automatic /li 1 Schur-complement factorization /li 2 augmented-system factorization (OBSOLETE)
int	max_col	the maximum number of nonzeros in a column of A which is permitted with the Schur-complement factorization (OBSOLETE)
int	indmin	an initial guess as to the integer workspace required by SBLS (OBSOLETE)
int	valmin	an initial guess as to the real workspace required by SBLS (OBSOLETE)
int	len_ulsmin	an initial guess as to the workspace required by ULS (OBSOLETE)
int	itref_max	the maximum number of iterative refinements allowed (OBSOLETE)
int	cg_maxit	the maximum number of CG iterations allowed. If cg_maxit < 0, this number will be reset to the dimension of the system + 1
int	preconditioner	the preconditioner to be used for the CG. Possible values are
		0 automatic
		 1 no preconditioner, i.e, the identity within full factorization
		2 full factorization
		3 band within full factorization
		 4 diagonal using the barrier terms within full factorization (OBSOLETE)
		• 5 optionally supplied diagonal, G = D
int	semi_bandwidth	the semi-bandwidth of a band preconditioner, if appropriate (OBSOLETE)
int	new_a	how much has A changed since last problem solved: 0 = not changed, 1 = values changed, 2 = structure changed

Data Fields

int	new_h	how much has H changed since last problem solved: 0 = not changed, 1 = values changed, 2 = structure changed
int	sif_file_device	specifies the unit number to write generated SIF file describing the current problem
real_wp_	pivot_tol	the threshold pivot used by the matrix factorization. See the documentation for SBLS for details (OBSOLETE)
real_wp_	pivot_tol_for_basis	the threshold pivot used by the matrix factorization when finding the ba See the documentation for ULS for details (OBSOLETE)
real_wp_	zero_pivot	any pivots smaller than zero_pivot in absolute value will be regarded to zero when attempting to detect linearly dependent constraints (OBSOLETE)
real_wp_	inner_fraction_opt	the computed solution which gives at least inner_fraction_opt times the optimal value will be found (OBSOLETE)
real_wp_	radius	an upper bound on the permitted step (-ve will be reset to an appropriat large value by eqp_solve)
real_wp_	min_diagonal	diagonal preconditioners will have diagonals no smaller than min_diagonal (OBSOLETE)
real_wp_	max_infeasibility_relative	if the constraints are believed to be rank defficient and the residual at a "typical" feasible point is larger than max(max_infeasibility_relative * norm A, max_infeasibility_absolute) the problem will be marked as infeasible
real_wp_	max_infeasibility_absolute	see max_infeasibility_relative
real_wp_	inner_stop_relative	the computed solution is considered as an acceptable approximation to th minimizer of the problem if the gradient of the objective in the preconditioning(inverse) norm is less than max(inner_stop_relative * initial preconditioning(inverse) gradient norm, inner_stop_absolute)
real_wp_	inner_stop_absolute	see inner_stop_relative
real_wp_	inner_stop_inter	see inner_stop_relative
bool	find_basis_by_transpose	if .find_basis_by_transpose is true, implicit factorization precondition will be based on a basis of A found by examining A's transpose (OBSOLETE)
bool	remove_dependencies	if .remove_dependencies is true, the equality constraints will be preprocessed to remove any linear dependencies
bool	space_critical	if .space_critical true, every effort will be made to use as little space as possible. This may result in longer computation time
bool	deallocate_error_fatal	if .deallocate_error_fatal is true, any array/pointer deallocation error will terminate execution. Otherwise, computation will continue
bool	generate_sif_file	if .generate_sif_file is .true. if a SIF file describing the current problem is to be generated
char	sif_file_name[31]	name of generated SIF file containing input problem

Data Fields

char	prefix[31]	all output lines will be prefixed by .prefix(2:LEN(TRIM(.prefix))-1) where .prefix contains the required string enclosed in quotes, e.g. "string" or 'string'
struct fdc_control_type	fdc_control	control parameters for FDC
struct sbls_control_type	sbls_control	control parameters for SBLS
struct gltr_control_type	gltr_control	control parameters for GLTR

3.1.1.2 struct eqp_time_type

time derived type as a C struct

Data Fields

real_wp_	total	the total CPU time spent in the package
real_wp_	find_dependent	the CPU time spent detecting linear dependencies
real_wp_	factorize	the CPU time spent factorizing the required matrices
real_wp_	solve	the CPU time spent computing the search direction
real_wp_	solve_inter	see solve
real_wp_	clock_total	the total clock time spent in the package
real_wp_	clock_find_dependent	the clock time spent detecting linear dependencies
real_wp_	clock_factorize	the clock time spent factorizing the required matrices
real_wp_	clock_solve	the clock time spent computing the search direction

3.1.1.3 struct eqp_inform_type

inform derived type as a C struct

Examples

eqpt.c, and eqptf.c.

Data Fields

int	status	return status. See EQP_solve for details
int	alloc_status	the status of the last attempted allocation/deallocation
char	bad_alloc[81]	the name of the array for which an allocation/deallocation
		error occurred
int	cg_iter	the total number of conjugate gradient iterations required
int	cg_iter_inter	see cg_iter
int64_t	factorization_integer	the total integer workspace required for the factorization
int64_t	factorization_real	the total real workspace required for the factorization
real_wp_	obj	the value of the objective function at the best estimate of the
		solution determined by QPB_solve
struct eqp_time_type	time	timings (see above)
struct fdc_inform_type	fdc_inform	inform parameters for FDC
struct sbls_inform_type	sbls_inform	inform parameters for SBLS C interfaces to GALAHAD EQP
struct gltr_inform_type	gltr_inform	return information from GLTR

3.1.2 Function Documentation

3.1.2.1 eqp_initialize()

Set default control values and initialize private data

Parameters

in,out	data	holds private internal data
out	control	is a struct containing control information (see eqp_control_type)
out	status	is a scalar variable of type int, that gives the exit status from the package. Possible values are (currently):
		0. The import was succesful.

Examples

eqpt.c, and eqptf.c.

3.1.2.2 eqp_read_specfile()

Read the content of a specification file, and assign values associated with given keywords to the corresponding control parameters. By default, the spcification file will be named RUNEQP.SPC and lie in the current directory. Refer to Table 2.1 in the fortran documentation provided in \$GALAHAD/doc/eqp.pdf for a list of keywords that may be set.

Parameters

in,out	control	is a struct containing control information (see eqp_control_type)
in	specfile	is a character string containing the name of the specification file

3.1.2.3 eqp_import()

```
void eqp_import (
```

```
struct eqp_control_type * control,
void ** data,
int * status,
int n,
int m,
const char H_type[],
int H_ne,
const int H_row[],
const int H_col[],
const int H_ptr[],
const char A_type[],
int A_ne,
const int A_row[],
const int A_col[],
const int A_ptr[])
```

Import problem data into internal storage prior to solution.

Parameters

in	control	is a struct whose members provide control paramters for the remaining proedures (see eqp_control_type)
	doto	
in,out	data 	holds private internal data
in, out	status	 is a scalar variable of type int, that gives the exit status from the package. Possible values are: 0. The import was succesful -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 restrictions n > 0 or m > 0 or requirement that a type contains its relevant string 'dense', 'coordinate', 'sparse_by_rows', 'diagonal', 'scaled_identity', 'identity', 'zero' or 'none' has been violated. -23. An entry from the strict upper triangle of H has been specified.
in	n	is a scalar variable of type int, that holds the number of variables.
in	m	is a scalar variable of type int, that holds the number of general linear constraints.
in	H_type	is a one-dimensional array of type char that specifies the symmetric storage scheme used for the Hessian, H . It should be one of 'coordinate', 'sparse_by_rows', 'dense', 'diagonal', 'scaled_identity', 'identity', 'zero' or 'none', the latter pair if $H=0$; lower or upper case variants are allowed.
in	H_ne	is a scalar variable of type int, that holds the number of entries in the lower triangular part of H in the sparse co-ordinate storage scheme. It need not be set for any of the other schemes.
in	H_row	is a one-dimensional array of size H_ne and type int, that holds the row indices of the lower triangular part of H in the sparse co-ordinate storage scheme. It need not be set for any of the other three schemes, and in this case can be NULL.
in	H_col	is a one-dimensional array of size H_n e and type int, that holds the column indices of the lower triangular part of H in either the sparse co-ordinate, or the sparse row-wise storage scheme. It need not be set when the dense, diagonal or (scaled) identity storage schemes are used, and in this case can be NULL.

Parameters

in	H_ptr	is a one-dimensional array of size $n+1$ and type int, that holds the starting position of each row of the lower triangular part of H , as well as the total number of entries, in the sparse row-wise storage scheme. It need not be set when the other schemes are used, and in this case can be NULL.
in	A_type	is a one-dimensional array of type char that specifies the unsymmetric storage scheme used for the constraint Jacobian, A . It should be one of 'coordinate', 'sparse_by_rows' or 'dense; lower or upper case variants are allowed.
in	A_ne	is a scalar variable of type int, that holds the number of entries in A in the sparse co-ordinate storage scheme. It need not be set for any of the other schemes.
in	A_row	is a one-dimensional array of size A _ne and type int, that holds the row indices of A in the sparse co-ordinate storage scheme. It need not be set for any of the other schemes, and in this case can be NULL.
in	A_col	is a one-dimensional array of size A _ne and type int, that holds the column indices of A in either the sparse co-ordinate, or the sparse row-wise storage scheme. It need not be set when the dense or diagonal storage schemes are used, and in this case can be NULL.
in	A_ptr	is a one-dimensional array of size $n+1$ and type int, that holds the starting position of each row of A , as well as the total number of entries, in the sparse row-wise storage scheme. It need not be set when the other schemes are used, and in this case can be NULL.

Examples

eqpt.c, and eqptf.c.

3.1.2.4 eqp_reset_control()

Reset control parameters after import if required.

Parameters

in	control	is a struct whose members provide control paramters for the remaining prcedures (see eqp_control_type)
in,out	data	holds private internal data
in,out	status	is a scalar variable of type int, that gives the exit status from the package. Possible values are: • 0. The import was succesful.

3.1.2.5 eqp_solve_qp()

Solve the quadratic program when the Hessian ${\cal H}$ is available.

Parameters

in,out	holds private internal data
--------	-----------------------------

Parameters

in,out	status	is a scalar variable of type int, that gives the entry and exit status from the package. Possible exit are:
		0. The run was succesful.
		 -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 restrictions n > 0 and m > 0 or requirement that a type contains its relevant string 'dense', 'coordinate', 'sparse_by_rows', 'diagonal', 'scaled_identity', 'identity', 'zero' or 'none' has been violated.
		 -7. The constraints appear to have no feasible point.
		 -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.maxit is too small, but may also be symptomatic of a badly scaled problem.
		 -19. The CPU time limit has been reached. This may happen if control.cpu_time_limit is too small, but may also be symptomatic of a badly scaled problem.
		ullet -23. An entry from the strict upper triangle of H has been specified.
in	n	is a scalar variable of type int, that holds the number of variables
in	m	is a scalar variable of type int, that holds the number of general linear constraints.
in	h_ne	is a scalar variable of type int, that holds the number of entries in the lower triangular part of the Hessian matrix ${\cal H}.$
in	H_val	is a one-dimensional array of size h _ne and type double, that holds the values of the entries of the lower triangular part of the Hessian matrix H in any of the available storage schemes.
in	g	is a one-dimensional array of size n and type double, that holds the linear term g of the objective function. The j-th component of g, j = 0,, n-1, contains g_j .
in	f	is a scalar of type double, that holds the constant term f of the objective function.
in	a_ne	is a scalar variable of type int, that holds the number of entries in the constraint Jacobian matrix ${\cal A}.$
in	A_val	is a one-dimensional array of size a_ne and type double, that holds the values of the entries of the constraint Jacobian matrix ${\cal A}$ in any of the available storage schemes.

Parameters

in	С	is a one-dimensional array of size m and type double, that holds the linear term c in the constraints. The i-th component of c, i = 0,, m-1, contains c_i .
in,out	X	is a one-dimensional array of size n and type double, that holds the values x of the optimization variables. The j-th component of x, j = 0,, n-1, contains x_j .
in,out	У	is a one-dimensional array of size n and type double, that holds the values y of the Lagrange multipliers for the linear constraints. The j-th component of y, i = 0,, m-1, contains y_i .

Examples

eqpt.c, and eqptf.c.

3.1.2.6 eqp_solve_sldqp()

Solve the shifted least-distance quadratic program

Parameters

in,out	data	holds private internal data
--------	------	-----------------------------

Parameters

in, out status is a scalar variable of type int, that gives the entry and exit status from the package. Possible exit are: • 0. The run was succesful • 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 restrictions n > 0 and m > 0 or requirement that a type contains its relevant string dense, 'coordinate', 'sparse_by_rows', 'diagonal', 'scaled_identity', 'identity', 'zero' or 'none' has been violated. • -7. The constraints appear to have no feasible point. • -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 is given in the component inform.factor_status. • -12. The problem is so ill-conditioned that further progress is impossible. • -13. The problem is so ill-conditioned that further progress is impossible. • -14. To many iterations have been performed. This may happen if control.maxit is too small, but may also be symptomatic of a badly scaled problem. • -18. Too many iterations have been performed. This may happen if control.maxit is too small, but may also be symptomatic of a badly scaled problem. • -19. The CPU time limit has been reached. This may happen if control.put time limit is too small, but may also be symptomatic of a badly scaled problem. • -19. The CPU time limit has been reached. Th		1	
• -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 restrictions n > 0 and m > 0 or requirement that a type contains its relevant string 'dense', 'coordinate', 'sparse_by_rows', 'diagonal', 'scaled_identity', 'identity', 'are' or 'none' has been violated. • -7. The constraints appear to have no feasible point. • -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.maxit is too small, but may also be symptomatic of a badly scaled problem. • -19. The CPU time limit has been reached. This may happen if control.cpu_time_limit is too small, but may also be symptomatic of a badly scaled problem. • -19. The CPU time limit has been reached. This may happen if control.cpu_time_limit is too small, but may also be symptomatic of a badly scaled problem. • -19. The CPU time limit has been reached. This may happen if control.cpu_time_limit is too small, but may also be symptomatic of a badly scaled problem.	in,out	status	is a scalar variable of type int, that gives the entry and exit status from the package. Possible exit are:
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$\begin{array}{cccccccccccccccccccccccccccccccccccc$			ullet -23. An entry from the strict upper triangle of H has been specified.
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$w.$ in $x0$ is a one-dimensional array of size n and type double, that holds the values of the shifts $x^0.$ in g is a one-dimensional array of size n and type double, that holds the linear term g of the objective function. The j-th component of $g, j = 0, \ldots, n-1$, contains $g_j.$ in f is a scalar of type double, that holds the constant term f of the objective function. in $a_n e$ is a scalar variable of type int, that holds the number of entries in the constraint Jacobian matrix A . in $A_n e$ is a one-dimensional array of size e ne and type double, that holds the values of the entries of the constraint Jacobian matrix e in any of the available storage schemes. in e is a one-dimensional array of size e ne and type double, that holds the linear term e in the	in	m	
	in	W	
objective function. The j-th component of $g, j = 0, \ldots, n-1$, contains g_j . in f is a scalar of type double, that holds the constant term f of the objective function. in a_ne is a scalar variable of type int, that holds the number of entries in the constraint Jacobian matrix A . in A_ne is a one-dimensional array of size a_ne and type double, that holds the values of the entries of the constraint Jacobian matrix A in any of the available storage schemes. in c is a one-dimensional array of size e and type double, that holds the linear term e in the	in	х0	is a one-dimensional array of size n and type double, that holds the values of the shifts
in	in	g	
in a_ne is a scalar variable of type int, that holds the number of entries in the constraint Jacobian matrix A. in A_val is a one-dimensional array of size a_ne and type double, that holds the values of the entries of the constraint Jacobian matrix A in any of the available storage schemes. in c is a one-dimensional array of size m and type double, that holds the linear term c in the	in	f	· · · · · · · · · · · · · · · · · · ·
entries of the constraint Jacobian matrix A in any of the available storage schemes. in c is a one-dimensional array of size m and type double, that holds the linear term c in the	in	a_ne	is a scalar variable of type int, that holds the number of entries in the constraint Jacobian
	in	A_val	,
	in	С	

Parameters

in,out	X	is a one-dimensional array of size n and type double, that holds the values x of the optimization variables. The j-th component of x, j = 0,, n-1, contains x_j .
in,out	У	is a one-dimensional array of size n and type double, that holds the values y of the Lagrange multipliers for the linear constraints. The j-th component of y, i = 0,, m-1, contains y_i .

Examples

eqpt.c, and eqptf.c.

3.1.2.7 eqp_resolve_qp()

Resolve the quadratic program or shifted least-distance quadratic program when some or all of the data $g,\,f$ and c has changed

Parameters

in,out	data	holds private internal data

Parameters

in,out	status	is a scalar variable of type int, that gives the entry and exit status from the package. Possible exit are:
		0. The run was succesful.
		 -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 restrictions n > 0 and m > 0 or requirement that a type contains its relevant string 'dense', 'coordinate', 'sparse_by_rows', 'diagonal', 'scaled_identity', 'identity', 'zero' or 'none' has been violated.
		-7. The constraints appear to have no feasible point.
		 -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.maxit is too small, but may also be symptomatic of a badly scaled problem.
		 -19. The CPU time limit has been reached. This may happen if control.cpu_time_limit is too small, but may also be symptomatic of a badly scaled problem.
		ullet -23. An entry from the strict upper triangle of H has been specified.
in	n	is a scalar variable of type int, that holds the number of variables
in	m	is a scalar variable of type int, that holds the number of general linear constraints.
in	g	is a one-dimensional array of size n and type double, that holds the linear term g of the objective function. The j-th component of g, j = 0,, n-1, contains g_j .
in	f	is a scalar of type double, that holds the constant term f of the objective function.
in	С	is a one-dimensional array of size m and type double, that holds the linear term c in the constraints. The i-th component of c, i = 0,, m-1, contains c_i .
in,out	Х	is a one-dimensional array of size n and type double, that holds the values x of the optimization variables. The j-th component of x, j = 0,, n-1, contains x_j .
in,out	У	is a one-dimensional array of size n and type double, that holds the values y of the Lagrange multipliers for the linear constraints. The j-th component of y, i = 0,, m-1, contains y_i .

3.1.2.8 eqp_information()

```
struct eqp_inform_type * inform,
int * status )
```

Provides output information

Parameters

Ī	in,out	data	holds private internal data
	out	inform	is a struct containing output information (see eqp_inform_type)
	out	status	is a scalar variable of type int, that gives the exit status from the package. Possible values are (currently):
			0. The values were recorded succesfully

Examples

eqpt.c, and eqptf.c.

3.1.2.9 eqp_terminate()

Deallocate all internal private storage

Parameters

in,out	data	holds private internal data
out	control	is a struct containing control information (see eqp_control_type)
out	inform	is a struct containing output information (see eqp_inform_type)

Examples

eqpt.c, and eqptf.c.

Chapter 4

Example Documentation

4.1 eqpt.c

This is an example of how to use the package to solve a quadratic program. A variety of supported Hessian and constraint matrix storage formats are shown.

Notice that C-style indexing is used, and that this is flaggeed by setting control.f_indexing to false.

```
#include <stdio.h>
#include <math.h>
#include <string.h>
#include "galahad_precision.h"
#include "galahad_cfunctions.h"
#include "galahad_eqp.h"
int main(void) {
      // Derived types
      void *data;
      struct eqp_control_type control;
      struct eqp_inform_type inform;
      // Set problem data
      int n = 3; // dimension
int m = 2; // number of general constraints
      int H_ne = 3; // Hesssian elements
     int H_ne = 3; // nesssian elements
int H_row[] = {0, 1, 2 }; // row indices, NB lower triangle
int H_col[] = {0, 1, 2}; // column indices, NB lower triangle
int H_ptr[] = {0, 1, 2, 3}; // row pointers
real_wp_ H_val[] = {1.0, 1.0, 1.0 }; // values
real_wp_ g[] = {0.0, 2.0, 0.0}; // linear term in the objective
real_wp_ f = 1.0; // constant term in the objective
int A_ne = 4; // Jacobian elements
int A_row[] = {0, 0, 1, 1}; // row indices
     int A_row[] = {0, 0, 1, 1}; // row indices
int A_col[] = {0, 1, 1, 2}; // column indices
int A_ptr[] = {0, 2, 4}; // row pointers
real_wp_ A_val[] = {2.0, 1.0, 1.0, 1.0, }; // values
      real_wp_ c[] = \{3.0, 0.0\};
                                                  // rhs of the constraints
      // Set output storage
      int x_stat[n]; // variable status
int c_stat[m]; // constraint status
      char st;
      int status;
      printf(" C sparse matrix indexing\n\n");
      printf(" basic tests of qp storage formats\n\n");
      for( int d=1; d <= 6; d++){
            // Initialize EQP
            eqp_initialize( &data, &control, &status );
// Set user-defined control options
            control.f_indexing = false; // C sparse matrix indexing
            control.fdc_control.use_sls = true ;
            strcpy(control.fdc_control.symmetric_linear_solver, "sytr ") ;
            strcpy(control.spls_control.symmetric_linear_solver, "sytr");
strcpy(control.sbls_control.definite_linear_solver, "sytr");
            // Start from 0
            real_wp_ x[] = \{0.0, 0.0, 0.0\};
```

```
real_wp_ y[] = \{0.0, 0.0\};
    switch(d) {
        case 1: // sparse co-ordinate storage
             st = 'C';
             eqp_import( &control, &data, &status, n, m,
                         "coordinate", H_ne, H_row, H_col, NULL,
"coordinate", A_ne, A_row, A_col, NULL);
             eqp_solve_qp( &data, &status, n, m, H_ne, H_val, g, f,
                             A_ne, A_val, c, x, y );
             break;
         printf(" case %1i break\n",d);
         case 2: // sparse by rows
st = 'R';
             break;
         case 3: // dense
             st = 'D';
             int H_dense_ne = 6; // number of elements of H
int A_dense_ne = 6; // number of elements of A
real_wp_ H_dense[] = {1.0, 0.0, 1.0, 0.0, 0.0, 1.0};
real_wp_ A_dense[] = {2.0, 1.0, 0.0, 0.0, 1.0, 1.0};
             eqp_import( &control, &data, &status, n, m,
                           "dense", H_ne, NULL, NULL, NULL, "dense", A_ne, NULL, NULL, NULL);
             break:
         case 4: // diagonal
    st = 'L';
             eqp_import( &control, &data, &status, n, m,
             "diagonal", H_ne, NULL, NULL, NULL,
"sparse_by_rows", A_ne, NULL, A_col, A_ptr );
eqp_solve_qp( &data, &status, n, m, H_ne, H_val, g, f,
                             A_ne, A_val, c, x, y );
             break;
         case 5: // scaled identity
    st = 'S';
             eqp_solve_qp( &data, &status, n, m, H_ne, H_val, g, f,
                             A_ne, A_val, c, x, y );
             break;
         case 6: // identity
st = 'I';
             egp import ( &control, &data, &status, n, m,
                           "identity", H_ne, NULL, NULL, NULL,
"sparse_by_rows", A_ne, NULL, A_col, A_ptr );
             eqp_solve_qp(&data, &status, n, m, H_ne, H_val, g, f,
                             A_ne, A_val, c, x, y );
             break:
         case 7: // zero
st = 'Z';
             eqp_import( &control, &data, &status, n, m,
                           "zero", H_ne, NULL, NULL, NULL,
                           "sparse_by_rows", A_ne, NULL, A_col, A_ptr );
             eqp_solve_qp(&data, &status, n, m, H_ne, H_val, g, f, A_ne, A_val, c, x, y);
             break:
    eqp_information( &data, &inform, &status );
    if(inform.status == 0){
        printf("%c:%6i cg iterations. Optimal objective value = %5.2f status = %1i\n",
                 st, inform.cg_iter, inform.obj, inform.status);
        printf("%c: EQP_solve exit status = %li\n", st, inform.status);
    //printf("x: ");
//for( int i = 0; i < n; i++) printf("%f ", x[i]);
//printf("\n");
    //printf("gradient: ");
    //for( int i = 0; i < n; i++) printf("%f ", g[i]);
    //printf("\n");
    // Delete internal workspace
    eqp_terminate( &data, &control, &inform );
// test shifted least-distance interface
for( int d=1; d <= 1; d++){</pre>
    // Initialize EQP
    eqp_initialize( &data, &control, &status );
    // Set user-defined control options control.f_indexing = false; // C sparse matrix indexing control.fdc_control.use_sls = true;
```

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```
strcpy(control.fdc_control.symmetric_linear_solver, "sytr ");
strcpy(control.sbls_control.symmetric_linear_solver, "sytr");
strcpy(control.sbls_control.definite_linear_solver, "sytr ");
// Start from 0
real_wp_ x[] = \{0.0, 0.0, 0.0\};
real_wp_ x[] = {0.0,0.0,0.0};
real_wp_ y[] = {0.0,0.0};
// Set shifted least-distance data
real_wp_ w[] = \{1.0, 1.0, 1.0\};
real_wp_ x_0[] = \{0.0, 0.0, 0.0\};
switch(d){
    case 1: // sparse co-ordinate storage
         st = 'W';
         eqp_import( &control, &data, &status, n, m,
                       "shifted_least_distance", H_ne, NULL, NULL, NULL,
                      "coordinate", A_ne, A_row, A_col, NULL );
         eqp_solve_sldqp( &data, &status, n, m, w, x_0, g, f,
                             A_ne, A_val, c, x, y );
         break;
eqp_information( &data, &inform, &status );
if(inform.status == 0){
    printf("%c:%6i cg iterations. Optimal objective value = %5.2f status = %1i\n",
             st, inform.cg_iter, inform.obj, inform.status);
    printf("%c: EQP_solve exit status = %li\n", st, inform.status);
//for( int i = 0; i < n; i++) printf("%f ", x[i]); //printf("\n");
//printf("gradient: ");
//for( int i = 0; i < n; i++) printf("%f ", g[i]); //printf("\n");
// Delete internal workspace
eqp_terminate( &data, &control, &inform );
```

4.2 eqptf.c

This is the same example, but now fortran-style indexing is used.

```
/* egptf.c */
/\star Full test for the EQP C interface using Fortran sparse matrix indexing \star/
#include <stdio.h>
#include <math.h>
#include <string.h>
#include "galahad_precision.h"
#include "galahad_cfunctions.h"
#include "galahad_eqp.h"
int main(void)
    // Derived types
    void *data;
    struct eqp_control_type control;
    struct eqp_inform_type inform;
    // Set problem data
    int n = 3; // dimension
    int m = 2; // number of general constraints
    int H_ne = 3; // Hesssian elements
    int H_{row[]} = \{1, 2, 3\}; // row indices, NB lower triangle int H_{col[]} = \{1, 2, 3\}; // column indices, NB lower triangle
    real_wp_ g[] = \{0.0, 2.0, 0.0\}; // linear term in real_wp_ f = 1.0; // constant term in the objective
    int A_ne = 4; // Jacobian elements
int A_row[] = {1, 1, 2, 2}; // row indices
int A_col[] = {1, 2, 2, 3}; // column indices
int A_ptr[] = {1, 3, 5}; // row pointers
real_wp_ A_val[] = {2.0, 1.0, 1.0, 1.0}; // values
    real_wp_ c[] = \{3.0, 0.0\};
                                      // rhs of the constraints
    // Set output storage
    int x_stat[n]; // variable status
int c_stat[m]; // constraint status
    char st;
    int status;
    for ( int d=1; d <= 6; d++) {
         // Initialize EQP
         eqp_initialize( &data, &control, &status );
         // Set user-defined control options
```

```
control.f_indexing = true; // Fortran sparse matrix indexing
control.fdc_control.use_sls = true ;
strcpy(control.fdc_control.symmetric_linear_solver, "sytr ");
strcpy(control.sbls_control.symmetric_linear_solver, "sytr ")
strcpy(control.sbls_control.definite_linear_solver, "sytr ");
// Start from 0
real_wp_ x[] = \{0.0, 0.0, 0.0\};
real_wp_ y[] = \{0.0, 0.0\};
real_wp_ z[] = \{0.0, 0.0, 0.0\};
switch(d){
    case 1: // sparse co-ordinate storage
         st = 'C';
         eqp_import( &control, &data, &status, n, m,
                     "coordinate", H_ne, H_row, H_col, NULL,
"coordinate", A_ne, A_row, A_col, NULL);
         eqp_solve_qp(&data, &status, n, m, H_ne, H_val, g, f,
                         A_ne, A_val, c, x, y );
         break:
    printf(" case %li break\n",d);
    case 2: // sparse by rows
st = 'R';
         A_ne, A_val, c, x, y);
    case 3: // dense
    st = 'D';
         int H_dense_ne = 6; // number of elements of H
         int A_dense_ne = 6; // number of elements of A real_wp_ H_dense[] = {1.0, 0.0, 1.0, 0.0, 0.0, 1.0}; real_wp_ A_dense[] = {2.0, 1.0, 0.0, 0.0, 1.0, 1.0};
         eqp_import( &control, &data, &status, n, m,
         "dense", H_ne, NULL, NULL, NULL,
"dense", A_ne, NULL, NULL, NULL);
eqp_solve_qp( &data, &status, n, m, H_dense_ne, H_dense, g, f,
                         A_dense_ne, A_dense, c, x, y );
         break;
     case 4: // diagonal
    st = 'L';
         eqp_solve_qp(&data, &status, n, m, H_ne, H_val, g, f,
                         A_ne, A_val, c, x, y );
         break;
    case 5: // scaled identity
st = 'S';
         eqp_solve_qp(&data, &status, n, m, H_ne, H_val, g, f,
                         A_ne, A_val, c, x, y );
         break:
    case 6: // identity
st = 'I';
         eqp_import( &control, &data, &status, n, m,
                       "identity", H_ne, NULL, NULL, NULL, "sparse_by_rows", A_ne, NULL, A_col, A_ptr );
         eqp_solve_qp( &data, &status, n, m, H_ne, H_val, g, f,
    A_ne, A_val, c, x, y );
        break;
     case 7: // zero
st = 'Z';
         "sparse_by_rows", A_ne, NULL, A_col, A_ptr );
eqp_solve_qp( &data, &status, n, m, H_ne, H_val, g, f,
                         A_ne, A_val, c, x, y );
eqp_information( &data, &inform, &status );
if(inform.status == 0){
    printf("%c:%6i cg iterations. Optimal objective value = %5.2f status = %1i\n",
            st, inform.cg_iter, inform.obj, inform.status);
   printf("%c: EQP_solve exit status = %li\n", st, inform.status);
//printf("x: "):
//for( int i = 0; i < n; i++) printf("%f ", x[i]);
//printf("\n");
//printf("gradient: ");
//for( int i = 0; i < n; i++) printf("%f ", g[i]); //printf("\n");
// Delete internal workspace
eqp_terminate( &data, &control, &inform );
```

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```
// test shifted least-distance interface
for( int d=1; d <= 1; d++) {</pre>
     // Initialize EQP
     eqp_initialize( &data, &control, &status );
     eqp_initialize( &data, &control, &status);
control.fdc_control.use_sls = true;
strcpy(control.fdc_control.symmetric_linear_solver, "sytr ");
strcpy(control.sbls_control.symmetric_linear_solver, "sytr ");
strcpy(control.sbls_control.definite_linear_solver, "sytr ");
     // Set user-defined control options
control.f_indexing = true; // Fortran sparse matrix indexing
     // Start from 0
     real_wp_ x[] = {0.0,0.0,0.0};
real_wp_ y[] = {0.0,0.0};
real_wp_ z[] = {0.0,0.0,0.0};
     // Set shifted least-distance data
     real_wp_ w[] = {1.0,1.0,1.0};
real_wp_ x_0[] = {0.0,0.0,0.0};
     switch(d){
          case 1: // sparse co-ordinate storage
    st = 'W';
                eqp_import( &control, &data, &status, n, m,
                "shifted_least_distance", H_ne, NULL, NULL, NULL,
"coordinate", A_ne, A_row, A_col, NULL);
eqp_solve_sldqp(&data, &status, n, m, w, x_0, g, f,
A_ne, A_val, c, x, y);
                break;
     eqp_information( &data, &inform, &status );
     st, inform.cg_iter, inform.obj, inform.status);
          printf("%c: EQP_solve exit status = %li\n", st, inform.status);
     //printf("x: ");
     //for( int i = 0; i < n; i++) printf("%f ", x[i]);
//printf("\n");
     //printf("gradient: ");
     //for( int i = 0; i < n; i++) printf("%f ", g[i]);
//printf("\n");
     // Delete internal workspace
     eqp_terminate( &data, &control, &inform );
```