

**NAME**

CUTEST\_ugreh – CUTEst tool to evaluate the gradient and sparse Hessian matrix in finite element format.

**SYNOPSIS**

CALL CUTEST\_ugreh( status, n, X, G, ne, lhe\_ptr, HE\_row\_ptr, HE\_val\_ptr, lhe\_row, HE\_row, lhe\_val, HE\_val, byrows )

**DESCRIPTION**

The CUTEST\_ugreh subroutine evaluates the gradient and Hessian matrix of the objective function of the problem decoded from a SIF file by the script *sifdecoder* at the point X. This Hessian matrix is stored as a sparse matrix in finite element format

$$H = \sum_{e=1}^{ne} H_e,$$

where each square symmetric element  $H$  sub  $e$  involves a small subset of the rows of the Hessian matrix.

The problem under consideration is to minimize or maximize an objective function  $f(x)$  over all  $x \in R^n$  subject to the simple bounds  $x^l \leq x \leq x^u$ . The objective function is group-partially separable.

**ARGUMENTS**

The arguments of CUTEST\_ugreh are as follows

**status** [out] - integer

the output status: 0 for a successful call, 1 for an array allocation/deallocation error, 2 for an array bound error, 3 for an evaluation error,

**n** [in] - integer

the number of variables for the problem,

**X** [in] - real/double precision

an array which gives the current estimate of the solution of the problem,

**G** [out] - real/double precision

an array which gives the value of the gradient of the objective function evaluated at X

**ne** [out] - integer

the number, ne, of "finite-elements" used,

**lhe\_ptr** [in] - integer

the actual declared dimensions of HE\_row\_ptr and HE\_val\_ptr,

**HE\_row\_ptr** [out] - integer

HE\_row\_ptr(i) points to the position in HE\_row of the first row index involved with element number i: the row indices of element number e are stored in HE\_row between the indices HE\_row\_ptr(e) and HE\_row\_ptr(e+1)-1. HE\_row\_ptr(ne+1) points to the first empty location in HE\_row,

**HE\_val\_ptr** [out] - integer

HE\_val\_ptr(i) points to the position in HE\_val of the first nonzero involved with element number i: the values involved in element number e are stored in HE\_val between the indices HE\_val\_ptr(e) and HE\_val\_ptr(e+1)-1. HE\_val\_ptr(ne+1) points to the first empty location in HE\_val,

**lhe\_row** [in] - integer

the actual declared dimension of HE\_row,

**HE\_row** [out] - integer

an array which holds a list of the row indices involved with each element. Those for element e directly precede those for element e+1, e = 1, ..., ne-1. Since the elements are symmetric, HE\_row is also the list of column indices involved with each element.

**lhe\_val** [in] - integer

the actual declared dimension of HE\_val,

**HE\_val** [out] - real/double precision

an array of the nonzeros in the upper triangle of  $H_e$ , evaluated at  $X$  and stored by rows, or by columns. Those for element  $e$  directly proceed those for element,  $e+1$ ,  $i = 1, \dots, ne-1$ . Element number  $e$  contains the values stored between

$HE\_val(HE\_val\_ptr(e))$  and  $HE\_val(HE\_val\_ptr(e+1)-1)$

and involves the rows/columns stored between

$HE\_row(HE\_row\_ptr(e))$  and  $HE\_row(HE\_row\_ptr(e+1)-1)$ .

**byrows** [in] - logical

must be set to `.TRUE.` if the upper triangle of each  $H_i$  is to be stored by rows, and to `.FALSE.` if it is to be stored by columns.

## NOTE

Calling this routine is more efficient than separate calls to `CUTEST_ugr` and `CUTEST_ueh`.

## AUTHORS

I. Bongartz, A.R. Conn, N.I.M. Gould, D. Orban and Ph.L. Toint

## SEE ALSO

*CUTEr (and SifDec): A Constrained and Unconstrained Testing Environment, revisited*,  
N.I.M. Gould, D. Orban and Ph.L. Toint,  
ACM TOMS, **29**:4, pp.373-394, 2003.

*CUTE: Constrained and Unconstrained Testing Environment*, I. Bongartz, A.R. Conn, N.I.M. Gould and Ph.L. Toint, TOMS, **21**:1, pp.123-160, 1995.

`cutest_csgreh(3M)`, `sifdecoder(1)`.

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an array which gives the value of the gradient of the objective function evaluated at X

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the actual declared dimensions of HE\_row\_ptr and HE\_val\_ptr,

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HE\_row\_ptr(i) points to the position in HE\_row of the first row index involved with element number i: the row indices of element number e are stored in HE\_row between the indices HE\_row\_ptr(e) and HE\_row\_ptr(e+1)-1. HE\_row\_ptr(ne+1) points to the first empty location in HE\_row,

**HE\_val\_ptr** [out] - integer

HE\_val\_ptr(i) points to the position in HE\_val of the first nonzero involved with element number i: the values involved in element number e are stored in HE\_val between the indices HE\_val\_ptr(e) and HE\_val\_ptr(e+1)-1. HE\_val\_ptr(ne+1) points to the first empty location in HE\_val,

**lhe\_row** [in] - integer

the actual declared dimension of HE\_row,

**HE\_row** [out] - integer

an array which holds a list of the row indices involved with each element. Those for element e directly precede those for element e+1, e = 1, ..., ne-1. Since the elements are symmetric, HE\_row is also the list of column indices involved with each element.

**lhe\_val** [in] - integer

the actual declared dimension of HE\_val,

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