NAME

CUTEST_creport – CUTEst tool to obtain statistics concerning function evaluation and CPU time used.

SYNOPSIS

CALL CUTEST_creport(status, CALLS, TIME)

DESCRIPTION

The CUTEST_creport subroutine obtains statistics concerning function evaluation and CPU time used for constrained optimization in a standardized format.

The problem under consideration is to minimize or maximize an objective function $f(x)$ over all $x \in R^n$ subject to general equations $c_i(x) = 0$, $(i \in 1, \ldots, m_E)$, general inequalities $c_i^l(x) \le c_i(x) \le c_i^u(x)$, $(i \in m_E + 1, \ldots, m)$, and simple bounds $x^l \le x \le x^u$. The objective function is group-partially separable and all constraint functions are partially separable.

ARGUMENTS

The arguments of CUTEST_creport are as follows

status [out] - integer
the outputr status: 0 for a succesful call, 1 for an array allocation/deallocation error, 2 for an array bound error, 3 for an evaluation error,

CALLS [out] - real array of length 7
gives the number of calls to the problem functions:

CALLS(1): number of calls to the objective function

CALLS(2): number of calls to the objective gradient

CALLS(3): number of calls to the objective Hessian

CALLS(4): number of Hessian times vector products

CALLS(5): number of calls to the constraint functions

CALLS(6): number of calls to the constraint gradients

CALLS(7): number of calls to the constraint Hessians

TIME [out] - real array of length 2:

TIME(1): CPU time (in seconds) for CUTEST_csetup

TIME(2): CPU time (in seconds) since the end of CUTEST_csetup.

NOTE

Note that CALLS(4), CALLS(5) and CALLS(6) may account for codes which allow the evaluation of a selection of constraints only and may thus be much smaller than the number of constraints times the number of iterations.

AUTHORS

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

SEE ALSO

CUTEst: a Constrained and Unconstrained Testing Environment with safe threads,
N.I.M. Gould, D. Orban and Ph.L. Toint,
Technical Report, Rutherford Appleton Laboratory, 2013.

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, ACM TOMS, **21**:1, pp.123-160, 1995.

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