

NAME

CUTEST_ceh – CUTEst tool to evaluate the sparse Lagrangian Hessian matrix in finite element format.

SYNOPSIS

CALL CUTEST_ceh(data, status, n, m, X, Y, ne, lhe_ptr, HE_row_ptr, HE_val_ptr, lhe_row, HE_row, lhe_val, HE_val, byrows)

DESCRIPTION

The CUTEST_ceh subroutine evaluates the Hessian matrix of the Lagrangian function $l(x, y) = f(x) + y^T c(x)$ for the problem decoded into OUTSDIF.d at the point $(x, y) = (X, Y)$. 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_e involves a small subset of the rows of the Hessian matrix.

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

ARGUMENTS

The arguments of CUTEST_ceh are as follows

data [inout] - CUTEST_data_type derived type
problem-specific private data,

status [out] - integer

the output status: 0 for a succesful 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,

m [in] - integer

the total number of general constraints,

X [in] - real/double precision

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

Y [in] - real/double precision

an array which gives the Lagrange multipliers,

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 $e+1$, $e = 1, \dots, ne-1$. 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 precede 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_e is to be stored by rows, and to .FALSE. if it is to be stored by columns.

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.

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Y [in] - real/double precision

an array which gives the Lagrange multipliers,

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

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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 $e+1$, $e = 1, \dots, ne-1$. 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

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