NAME

CUTEST_ubandh – CUTEst tool to extract a banded matrix out of the Hessian matrix.

SYNOPSIS

CALL CUTEST_ubandh(status, n, X, nsemib, BANDH, lbandh, maxsbw)

DESCRIPTION

The CUTEST_ubandh subroutine extracts the elements which lie within a band of given semi-bandwidth out of the Hessian matrix of the objective function of the problem decoded from a SIF file by the script *sifdecode* at the point X.

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_ubandh 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,

n [in] - integer

the number of variables for the problem,

X [in] - real/double precision

the derivatives will be evaluated at X.

nsemib [in] - integer

the required semi-bandwidth, i.e., the required number of bands directly below the diagonal of the band Hessian approximation.

BANDH [out] - real/double precision

a two-dimensional array of dimension (0:lbandh,n) which gives the lower triangular part of the band segment of the Hessian. The diagonal entry in column i is returned in location BANDH(0,i), while the entry j places below the diagonal in column i may be found in location BANDH(j,i),

lbandh [in] - integer

the actual declared size of the leading dimension of BANDH (with lbandh no smaller than nsemib). N.B. the leading component of BANDH includes the index 0 so strictly, the size of the leading dimension is lbandh + 1.

maxsbw [out] - integer

the actual semi-bandwidth, i.e., the actual number of bands directly below the diagonal of the Hessian.

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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lbandh [in] - integer
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maxsbw [out] - integer
the actual semi-bandwidth, i.e., the actual number of bands directly below the diagonal of the Hessian.

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