

NAME

CUTEST_cofg – CUTEst tool to evaluate function value and possibly gradient.

SYNOPSIS

CALL CUTEST_cofg(status, n, X, f, G, grad)

DESCRIPTION

The CUTEST_cofg subroutine evaluates the value of the objective function of the problem decoded from a SIF file by the script *sifdecoder* at the point X, and possibly its gradient.

The problem under consideration is to minimize or maximize an objective function $f(x)$ over all $x \in R^n$ subject to general equations $c_i(x) = 0$, ($i \in 1, \dots, m_E$), 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_cofg 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,

f [out] - real/double precision

the value of the objective function evaluated at X,

G [out] - real/double precision

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

grad [in] - logical

a logical variable which should be set to .TRUE. if the gradient of the objective function is required and .FALSE. otherwise.

NOTE

A call to CUTEST_cofg is more efficient than two separate calls to CUTEST_cfn and CUTEST_cgr.

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.

cutest_uofg(3M), sifdecoder(1).

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G [out] - real/double precision

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grad [in] - logical

a logical variable which should be set to .TRUE. if the gradient of the objective function is required and .FALSE. otherwise.

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