

**NAME**

CUTEST\_cdh – CUTEst tool to evaluate the Hessian of the Lagrangian.

**SYNOPSIS**

CALL CUTEST\_cdh( status, n, m, X, Y, lh1, H\_val )

**DESCRIPTION**

The CUTEST\_cdh subroutine evaluates the Hessian matrix of the Lagrangian function  $l(x, y) = f(x) + y^T c(x)$  for the problem decoded from a SIF file by the script *sifdecoder* at the point  $(x, y) = (X, Y)$ . The matrix is stored as a dense matrix.

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\_cdh 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,

**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,

**lh1** [in] - integer

the actual declared size of the leading dimension of H\_val (with lh1 no smaller than n),

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

a two-dimensional array which gives the value of the Hessian matrix of the Lagrangian function evaluated at X and Y.

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**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.

sifdecoder(1)