

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.

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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