NAME

CUTEST_udh − CUTEst tool to evaluate the Hessian matrix.

SYNOPSIS

CALL CUTEST_udh(status, n, X, lh1, H_val)

DESCRIPTION

The CUTEST_udh subroutine evaluates the Hessian matrix of the objective function of the problem decoded from a SIF file by the script *sifdecoder* at the point X. This Hessian 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 the simple bounds $x^l \leq x \leq x^u$. The objective function is group-partially separable.

ARGUMENTS

The arguments of CUTEST_udh 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
an array which gives the current estimate of the solution of the problem,

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 objective function evaluated at X.

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.

cutest_cdh(3M), sifdecoder(1).

NAME

CUTEST_udh − CUTEst tool to evaluate the Hessian matrix.

SYNOPSIS

CALL CUTEST_udh(status, n, X, lh1, H_val)

DESCRIPTION

The CUTEST_udh subroutine evaluates the Hessian matrix of the objective function of the problem decoded from a SIF file by the script *sifdecoder* at the point X. This Hessian 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 the simple bounds $x^l \leq x \leq x^u$. The objective function is group-partially separable.

ARGUMENTS

The arguments of CUTEST_udh 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
an array which gives the current estimate of the solution of the problem,

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 objective function evaluated at X.

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.

cutest_cdh(3M), sifdecoder(1).