

NAME

CUTEST_creport – CUTEst tool to obtain statistics concerning function evaluation and CPU time used.

SYNOPSIS

CALL CUTEST_creport(status, CALLS, TIME)

DESCRIPTION

The CUTEST_creport subroutine obtains statistics concerning function evaluation and CPU time used for constrained optimization in a standardized format.

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_creport 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,

CALLS [out] - real array of length 7

gives the number of calls to the problem functions:

CALLS(1): number of calls to the objective function

CALLS(2): number of calls to the objective gradient

CALLS(3): number of calls to the objective Hessian

CALLS(4): number of Hessian times vector products

CALLS(5): number of calls to the constraint functions

CALLS(6): number of calls to the constraint gradients

CALLS(7): number of calls to the constraint Hessians

TIME [out] - real array of length 2:

TIME(1): CPU time (in seconds) for CUTEST_csetup

TIME(2): CPU time (in seconds) since the end of CUTEST_csetup.

NOTE

Note that CALLS(4), CALLS(5) and CALLS(6) may account for codes which allow the evaluation of a selection of constraints only and may thus be much smaller than the number of constraints times the number of iterations.

AUTHORS

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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.