

1.0.3 Inequality Constraints

NLPAddInequalityConstraint 68

NLPAddInequalityConstraintByString 71

NLPAddNonlinearInequalityConstraint 74

NLPAddLinear1(oL)1(in)1(ea)1(r1(oL)1(in)1(ea). 40Td[(74)]T/F2111. 95Tf-224

1.2 Vectors

NLCreateVector	97
NLCreateVectorWithSparseData	98
NLCreateVectorWithFullData	100
NLCreateDenseWrappedVector	102
NLFreeVector	103
NLm202.1(Fr)1(eeV)1(ec)1(to)1(r)]T/F111.95Tf02	

1.3 Matrices

1.4 GrouR Functions

NLCreateGroupFunctionByString	154
NLCreateGroupFunction	156
NLRefGroupFunction	158
NLFreeGroupFunction	159
NLGEval	160
NLGEval Der	161
NLGEval SecDer	162

1.5 Element Functions

NLCreateElementFunctionByString	163
NLCreateElementFunction	165
NLRefElementFunction	167
NLFreeElementFunction	168
NLEGetDimension	169
NLEEval	170
NLEEval Der	171
NLEEval SecDer	172

1.5.1 Nonlinear Elements

NLCreateNonlinearElement	173
NLRefNonlinearElement	174
NLFreeNonlinearElement	175
NLNEGetName	176
NLNEGetElementDimension	177
NLNEGetInternalDimension	178
NLNEGetElementFunction	179
NLNEGetIndex	180
NLNEGetRangeXForm	181
NLPGetNumberOfNonlinearElements	182

1.5.3 The nonlinear elements (of each group)

NLPAddNonlinearElementToGroup	198
NLPGetElementWeight	199
NLPSetElementWeight	200
NLPSetElementWeightSet	201
NLPGetElementFunctionOfGroup	202
NLPGetGroupNonlinearElement	203
NLPGetElementFunction	204
NLPSetElementFunction	205
NLPSetElementFunctionWithRange	206
NLPSetElementFunctionSet	207
NLPGetElementRangeTransformationOfGroup	208
NLPGetElementRangeTransformation	209
NLPGetNumberOfInternalVariablesInElement	210
NLPGetElementIndexIntoWhole	211
NLPGetElementNumberOfUnknowns	212
NLPGetNumberOfElementsInGroup	213
NLPGetNumberOfElements	214
NLPGetNumberOfElementsO	215
NLPGetNumberOfElementsE	216
NLPGetNumberOfElementsI	217
NLPGetElementTypeName	218
NLPGetTypeOfElement	219

1.6.3 Setting LANCELOT Parameters

LNSetCheckDerivatives	231
LNGetCheckDerivatives	232
LNSetConstraintAccuracy	233
LNGetConstraintAccuracy	234
LNSetFirstConstraintAccuracy	235
LNGetFirstConstraintAccuracy	236
LNSetFirstGradientAccuracy	237
LNGetFirstGradientAccuracy	238
LNSetGradientAccuracy	239
LNGetGradientAccuracy	240
LNSetInitialPenalty	241
LNGetInitialPenalty	242
LNSetMaximumNumberOfIterations	243
LNGetMaximumNumberOfIterations	244
LNSetPenaltyBound	245
LNGetPenaltyBound	246
LNSetPrintEvery	247
LNGetPrintEvery	248
LNSetPrintLevel	249
LNGetPrintLevel	250
LNSetPrintStart	251
LNGetPrintStart	252
LNSetPrintStop	253
LNGetPrintStop	254
LNSetRequireExactCauchyPoint	255
LNGetRequireExactCauchyPoint	256
LNSetSaveDveaEvery	257
LNGetSaveDveaEvery	258

LNSetScalings	259
LNGetScalings	260
LNSetSolveBQPAccurately	261
LNGetSolveBQPAccurately	262
LNSetLinearSolverMethod	263
LNGetLinearSolverMethod	265
LNGetLinearSolverBandwidth	267
LNSetStopOnBadDerivatives	268
LNGetStopOnBadDerivatives	269
LNSetTrustRegionRadius	270
LNGetTrustRegionRadius	271
LNSetTrustRegionType	272
LNGetTrustRegionType	273
LNSetUseExactFirstDerivatives	274
LNGetUseExactFirstDerivatives	275
LNSetUseExactSecondDerivatives	276
LNGetUseExactSecondDerivatives	277

NLCreateProblem

Purpose

Allocates and initializes an NLProblem data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>  
P
```

NLRefProblem

Purpose

Releases storage associated with an NLProblem data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLRefProblem(P);
    NLProblem P The problem.
```

Description

The routine NLRefProblem adds a reference to a problem. NLFreeProblem (page 15) removes one reference and releases the storage associated with the problem if the reference count is zero. This allows the p.ro.Q(lhucture./F18his)-354578.hishe

NLFreeProblem

NLPrintProblem

Purpose

Prints a NLProblem data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```


NLPrintProblemShort

Purpose

Prints a NLProblem data structure.

Library

libNLPAPI.a

NLPGetNumberOfVariables

Purpose

Returns the number of variables for a problem.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
n=NLPGetNumberOfVariables( $P$ );
```

int n The number of variables.

NLProblem P The problem.

NLPSetVariableScale

Purpose

Sets the scale factor of a variable.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=NLPSetVariableScale(P, i, s);
int rc The return code.
```

NLPGetVariableScale

Purpose

NLPSetVariableName

Purpose

Assigns the name of a variable.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
rc=NLPSetVariableName(P, i, name);
```

int	<i>rc</i>	The return code.
NLProblem	<i>P</i>	The problem.
int	<i>i</i>	The number of the variable.
char	<i>*name</i>	The problem name.

Description

This routine sets the name of a variable. This may be queried with the NLPSetVariableName subroutine (page 22). If the variable has not yet been given a name, the default is "XXXXXXXX", where 'x' is a hex digit 0-9A-F. This is created with the C-format "X"

A copy of the string is made. The copy is freed when the problem is freed.

NLPSetUpperSimpleBound

NLPGetUpperSimpleBPund

Purpose

Gets the upper bound P_n a variable.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
u=NLPGetUpperSimpleBound( $P$ ,  $var$ );
```

double	u	The upper bound.
--------	-----	------------------

NLProblem	P	The problem.
-----------	-----	--------------

int	var	Which variable.
-----	-------	-----------------

Description

NLPisUpperSimpleBoundSet

Purpose

Queries whether a upper bound has been set on a variable.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
ans=NLPisUpperSimpleBoundSet(P, var);
```

int *ans* The answer, 1=Set, 0=Not Set.

NLProblem *P* The problem.

int *var* The index of the variable.

Description

This routine queries whether a upper bound has been set on a variable.

NLConvertToEqualityAndBoundsOnly

Purpose

Eliminates the inequality constraints from a Problem by introducing slack variables.

Library

C Syntax

libNLPAPI.aLibrary

#include <NLPAPI.h>

NLConvertToEqualityAndBoundsOnly(*P*);

NLProblem

is replaced by an equality constraint and simple bounds on the slack –

$$f(\mathbf{v}) - s = l$$

NLCopyProblem

Purpose

Creates a copy of an NLProblem data structure.

Library

libNLAPI.a

C Syntax

```
#include <NLAPI.h>
```

NLCreateAugmentedLagrangian

Purpose

Replaces the equality constraints in a Problem with a quadratic penalty and Lagrangian terms in the objective.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
NLCreateAugmentedLagrangian(P, mu, l, g, b, s);
```

NLProblem *P* The problem.

d. 9531e *mu* The penalty parameter μ .

d. 9531e* *l* The Lagrange multipliers λ_i .

Description

The routine `NLCreateAugmentedLagrangian` takes a problem and replaces the equality constraints with a quadratic penalty function and lagrangian in the objective. That is, a problem

$$\text{minimize } O(\mathbf{v})$$

$$f_i(\mathbf{v}) = 0$$

is replaced by a problem with no equality constraints and objective –

$$\text{minimize } O(\mathbf{v}) + \frac{1}{2\mu}$$

NLSetLambdaAndMuInAugmentedLagrangian

NLEliminateFixedVariables

Purpose

For each variable whose upper and lower simple bounds are identical, introduces a linear equality constraint and removes the bounds.

NLPSetObjective

of the problem variables. The subset is defined by way of the nv , and v arguments. When the objective is evaluated the routine f will be called.

```
double  $f$ (int  $nv$ , double  $*x$ , void  $*data$ );
```

The first argument to f will be nv . The second argument is an array x

NLPSetObjectiveByString

Purpose

Sets the objective to be a function defined by a string.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
NLPSetObjectiveByString(P
```

```
v[0]=1; v[1]=45; v[2]=0;
```

NLPAddGroupToObjective

Purpose

Adds a group to the objective function.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
g=NLPAddGroupToObjective(P, name, type);
int g
```

NLPAddNonlinearElementToObjectiveGroup

Purpose

Adds an empty nonlinear element to a group.

Library

NLPSetObjectiveGroupA

Purpose

Sets the linear part of the linear element of a group in the objective.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=NLPSetObjectiveGroupA(P
```


NLPSetObjectiveGroupFunction

Purpose

Sets the group function of a group.

Library

libNLPAPI.a

NLPEvaluateObjective

Purpose

Evaluates the objective function.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

$$o = \text{NLPEvaluateObjective}(P, x);$$

double *o* The value of the objective function.

NLP7obl em P The p7oblem.

NLV(cti) ₀	The point (problem variables) at which to evaluate the objective.
-----------------------	---

Desctiption

The routine `NLPEvaluateObjective` evaluates the objective function for a given set of appropriate values.

Errors

Messade.Error5Tf299.7780Td[(x)]TJ/F1811.955T664F1811

C Syntax

```
#include <NLPAPI.h>
rc=NLPEvaluateGradientOfObjective( $P, x, g$ );
return rc
```

NLPEvaluateHessianOfObjective

NLPAddEqualityConstraint

Purpose

routines f , df , and ddf define the constraint function. These are scalar valued functions of a subset of the problem variables. The subset is defined by way of the nv , and v arguments. When the constraint is evaluated the routine f

NLPAddEqualityConstraintByString

Purpose

Adds an equality constraint defined by an expression in a string to a problem.

Library

libNLPAPI.a


```
int v[3];  
int c;
```


NLPAddLinearEqualityConstraint

Purpose

Adds a linear equality constraint.

Library

NLPAddNonlinearElementToEqualityConstraint

Purpose

Adds an empty nonlinear element to an equality constraint.

Library

libNLPAPI.a

C Syntax

NLPSetEqualityConstraintA

Purpose

Sets the linear part of the linear element of an equality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
rc=NLPSetEqualityConstraintA(P, const0(c),a);
```

int	rc	The return code.
NLProblem	P	The problem.
int	const0(c)	The index of the constraint.
NLVector	a	The linear element.

Description

This routine sets the linear part of the linear element of an equality constraint.

Errors

Errors return 0 and make no changes to the problem. Normal execution returns 1.

Message	Severity
"Problem (argument 1) is NULL"	12
"Group %d is illegal (argument 2). Must be in range 0 to %d"	12

NLPEvaluateEqualityConstraint

Purpose

Evaluates an equality constraint.

Library

libNLPAPI.a

NLPEvaluateHessianOfEqualityConstraint

Purpose

int c

The number assigned to the new
constraint.

NLProblem P

constrNLProblemT-196.6f-236.663-10.112Td[(NL)1(Pr)1(obl)1(em)]TJ/F2111.95

NLPAddInequalityConstraintByString

Purpose

Adds an inequality constraint defined by an expression in a string to a problem.

Library

`libNLPAPI.a`

C Syntax

```
#include <NLPAPI.h>
c=NLPAddInequalityConstraintByString(P, name, l, u, nv, v, varlist, expr);
```

```
int c
```


45, and c the value of problem variable 0. The main restriction on the expression is that constants may *not* be specified using exponential notation

NLPAddNonlinearInequalityConstraint

Purpose

Adds a nonlinear inequality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
g=NLPAddNonlinearInequalityConstraint(P, name);
int
```

NLPAddLinearInequalityConstraint

Purpose

Adds a linear inequality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
g=NLPAddLinearInequalityConstraint(P, name, a, b);
```

int	<i>g</i>	The index of the new group.
NLProblem	<i>P</i>	The problem.
char	<i>*name</i>	The name of the new group.
double	<i>*a</i>	The linear part of the linear element.
double	<i>b</i>	The constant part of the linear element.

Description

This routine adds a linear inequality constraint. The *name* of the group must be unique.

A trivial group is added, with no nonlinear element, and the given linear element. The constraint may be changed with the NLPSetGroupFunction3 (page 187), NLPSetGroupScale (page 196), NLPSetGroupA (page 190), and NLPSetGroupB (page 193) routines.

NLPSetInequalityConstraintA

Purpose

NLPGetInequalityConstraintLowerBound

Purpose

Gets the lower bound for an inequality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
double NLPGetInequalityConstraintLowerBound(P, c);

double      / The lower bound.
NLProblem   P The problem.
int         c Which constraint.
```

Description

This routine returns the lower bound for the inequality constraint.

Initially the bound is $-\infty$. (A value of $-1.e20$ is considered by Lancelot to be infinity.)

Errors

Errors return DBL_

NLPSetInequalityConstraintLowerBound

Purpose

Sets the lower bound on an inequality constraint.

NLPGetInequalityConstraintUpperBound

Purpose

Gets the upper bound for an inequality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
u=NLPGetInequalityConstraintUpperBound(P, c);
```

double *u* The upper bound.

NLProblem *P* The problem.

int *c* Which constraint.

NLPSetInequalityConstraintUpperBound

Purpose

Sets the upper bound on an inequality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=NLPSetInequalityConstraintUpperBound(P, c, u);

int      rc    The return code.
NLProblem P    The problem.
int      c    Which constraint.
double   u    The upper bound.
```

Description

This routine sets the upper bound on the inequality constraint. This can be queried with the `NLPGetInequalityConstraintUpperBound`

subroutine. The bounds bounds (page 83) routine. Initially the bound is ∞ NLP. (A value of 1

NLPGetInequalityConstraintGroupNumber

Purpose

Returns the index of the group representing an inequality constraint.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

NLPEvaluateInequalityConstraint

NLPEvaluateHessianOfInequalityConstraint

Purpose

Evaluates the Hessian of an inequality constraint.

NLError

NLGetNErrors

Purpose

Returns the number of errors that have been flagged.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
n=NLGetNErrors();
```

int *n* The number of errors.

This routine returns the number of errors that have been set.

NLGetErrorSev

Purpose

Returns the severity of an error.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
sev=NLGetErrorSev(i);
```

int sev The severity.

int *i* (ns) Which error to return the severity of.

NLGetErrorLine

Purpose

NLGetErrorFile

Purpose

Returns the file containing the source code from which an error was issued.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
file=NLGetErrorFile(i);
```

char **file* The file.

int *i* Which error.

NLClearErrors

Purpose

Clears all errors.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLClearErrors();
```

Description

This routine clears the error stack.

NLCreateVector

Purpose

Allocate and initialize an NLVector data structure of a given length.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
v=NLCreateVector(n);

NLVector  v  The vector.
int       n  The length of the vector.
```

Description

The routine NLCreateVector allocates an NLVector data structure and initialize it to a vector of given length with no non-zero coordinates. The coordinates may be changed with the NLVSetC routine (page 108). Vectors with supplied coordinate values can be created with the NLCreateVectorWithSparseData and NLCreateVectorWithFullData subroutine (page 98 and 100).

The NLVector data structure use reference counting. The data structure should be deleted using the

NLCreateVectorWithSparseData

Purpose

Allocates and initializes an NLVector data structure of a given length.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
v=NLCreateVectorWithSparseData(n, nz, el, v);
NLVector v
```

12 errors return (NLVector)NULL.

Message	Severity
"Length of Vector %d (argument 1) is Illegal. Must be positive."	12

NLCreateVectorWithFullData

Purpose

Allocates and initializes an NLVector data structure of a given length.

Message	Severity
"Length of Vector %d (argument 1) is Illegal. Must be positive."	12
"The pointer to the array of coordinates (argument 2) is NULL"	4
"Out of memory, trying to allocate %d bytes"	12
NLVector NLCreateDenseWrappedVector(int n,double *data)	

NLFreeVector

Purpose

Frees the storage associated with an NLVector data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLFreeVector(
```

NLRefVector

Purpose

Registers a reference to an NLVector data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLRefVector(v);
    NLVector v The vector.
```

Description

The NLVector structure is defined in nlpapi.h. It is used to register a reference to an NLVector data structure. The NLRefVector function registers a reference to an NLVector data structure. The NLRefVector function registers a reference to an NLVector data structure. The NLRefVector function registers a reference to an NLVector data structure.

NLPrintVector

Purpose

Prints an NLVector.

Library

libNLPAPI.a

C Syntax

NLVGetNC

Purpose

NLVSetC

Purpose

Sets the specified coordinate of a vector.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
rc=NLVSetC(v, i, c);
```

int	<i>rc</i>	The return code.
NLVector	<i>v</i>	The vector.
int	<i>i</i>	Which coordinate to return.
double	<i>c</i>	The value of the coordinate.

Description

This routine changes the value of a coordinate of a vector. The index *i* must be nonnegative and less than the number of coordinates (NLVGetNC). If the

NLCopyVector

Purpose

Returns a copy of a vector.

NLVIncrementC

~~nlv(ce)-174(tu)-358(td)-5174(tu)-773(tu)-474(ce)-1co)-6(co)-27di-C)]TJ 0 140.446 Td[n~~

r(uuutinee)218(a)-1ddsæd(u)2127acebinauutee(uufe)218(a)r

Purpose

Increments a couuebinatme auue.e

Syna

co 1e ~~nlv(ce)-174(tu)-358(td)-5174(tu)-773(tu)-474(ce)-1co)-6(co)-27di-C)]TJ 0 140.446 Td[n~~
~~nlv(ce)-174(tu)-358(td)-5174(tu)-773(tu)-474(ce)-1co)-6(co)-27di-C)]TJ 0 140.446 Td[n~~

NLVInnerProd

Purpose

Returns the inner product (Euclidean) of two vectors.

Library

libNLPAPI.a

C Syntax

```
#include <math.h>
double NLVInnerProd(double *v1, double *v2, int n)
```


NLVPlusV

Purpose

Returns the sum of two vectors (actually the daxpy).

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
p=NLVPlusV(u, v, a);
```

NLVector u The first vector.

NLVector v The second vector.

double a The multiplication factor.

Description

This routine sets $u = u + a \cdot v$. **Errors**

Message

Severity

NLNegateVector

Purpose

Sets

vector to it's pro with

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
NLNegateVector(u);
    NLVector u The vector.
```

Description

This sets vector negative.

Errors

Message	Severity
"Pointer to Vector (argument 1) is NULL"	4

NLVnonZero

Purpose

For a sparse vector returns a pointer to the array containing the list of nonzeros.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
c=NLVnonZero(u);
```

int*	c	The list of which coordinates are
		nonzero.
NLVector	u	The vector.

Description

This routine returns a pointer to the array of which coordinates of a vector are nonzero if the vector is a sparse vector (otherwise returns (int*)NULL). Note that this array may be reallocated when a coordinate becomes nonzero. In that case the pointer is no longer valid and should not be used (get a new pointer!). **Errors**

Message	Severity
"Pointer to Vector (argument 1) is NULL"	4

NLVGetNumberOfNonZeros

Purpose

Returns the number of nonzeros (if sparse) or the number of coordinates (if dense).

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
n=NLVGetNumberOfNonZeros(u);
    int      n   The answer.
    NLVector u   The vector.
```

Description

This routine returns the number of nonzeros if the vector is a sparse vector (otherwise returns the total number of coordinates). **Errors**

Message	Severity
"Pointer to Vector (argument 1) is NULL"	4

NLVGetNonZero

NLVWrapped

Purpose

Queries if a vector is wrapped.

Library

`libNLPAPI.a`

C Syntax

```
#include <NLPAPI.h>
```

```
flag=NLVWrapped(u);
```

`int` *flag* The answer. 1 indicates wrapped, 0

denF2111.9y2i-91.35780(1.912955Tf0(Ve)6(v)28(e)-d[(in)1(t)]TJ/F3511.955

NLVData

Purpose

Returns a pointer to the data array of a vector.

NLCreateMatrixWithData

Purpose

Message	Severity
"Number of rows (argument 1) is negative %d"	12
"Number of columns (argument 2) is negative %d"	12
"Pointer to data (argument 3) is NULL"	4
"Out of memory, trying to allocate %d bytes"	12
"Out of memory, trying to allocate %dx%d matrix (%d bytes)"	1214.5

NLCreateSparseMatrix

Purpose

Allocates and initializes an NLMatrix data structure of a given size.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
A = NLCreateSparseMatrix( $n$ ,  $m$ );
```

NLMatrix	A	The matrix.
int	n	

NLRefMatrix

NLFreeMatrix

Purpose

Frees the storage associated with an NLMatrix data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLFreeMatrix(A);
    NLMatrix A The matrix.
```

Description

The NLMatrix data structure uses reference counting. This routine should

NLMGetNumberOfRows

Purpose

Returns the number of rows in an NLMatrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
n=NLMGetNumberOfRows(A);

int      n    The number of rows.
NLMatrix A    The matrix.
```

Description

This routine returns the number of rows in the matrix. This is set when the matrix is created.

Errors

Errors return -1.

Message	Severity
---------	----------

NLMGetNumberOfCols

Purpose

Returns the number of columns in an NLMatrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
m=NLMGetNumberOfCols(A);

int      m    The number of columns.
NLMatrix A    The matrix.
```

Description

This routine returns the number of columns in the matrix. This is the first time this routine was created.

NLMGetElement

Purpose

Returns an element of an NLMatrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
aij=NLMGetElement(A, i, j);

double    aij    The element of the matrix.
NLMatrix  A      The matrix.
int       i      The row index of the element.
int       j      The column index of the element.
```

Description

This routine returns the specified element of the matrix. This is set when the matrix is created, or with the NLMSetElement routine (page 135).

Errors

Errors return DBL_QNAN.

Message	Severity
"Matrix (argument 1) is NULL"	12
"Row index %d (argument 2) is negative."	12
"Row index %d (argument 2) is too large. Must be less than %d"	12
"Column index %d (argument 3) is negative".	12
"Column index %d (argument 3) is too large. Must be less than %d"	12

NLMIncrementElement

Purpose

Increments the value of an element of an NLMMatrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=NLMIncrementElement(A, i, j, aij);

int      rc    The return code.
NLMMatrix A   The matrix.
int      i    The row index of the element.
int      j    The column index of the element.
double   aij  The increment element of the matrix.
```

Description

This routine changes the specified element of the matrix, by adding the specified increment. If the matrix is sparse, and the element does not have a value, the value is set to the increment.

Errors

Errors return 0, with no changes to the matrix. Normal execution returns 1.

Message	Severity
"Matrix (argument 1) is NULL"	12
"Row index %d (argument 2) is negative."	12

NLMatrixDoubleProduct

Purpose

Computes the product $u^T Av$.

Library

libNLPAPI.a

lib6cd58.857f6.A640Td3.43

NLMVMult

Purpose

Computes the product $b = Ax$.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
NLMVMult( $A$ ,  $x$ ,  $b$ );
```

NLMatrix A The matrix.

double* x An array containing the coordinates
 of the vector x .

double* b

NLMVMultT

Purpose

Computes the product $b = A^T x$.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
NLMVMultT(A, x, b);
```

NLMSetToZero

Purpose

Sets all elements of an NLMatrix to zero.

Library

libNLPAPI.a

C Syntax

NLMatrixClone

Purpose

Creates a matrix of the same type and size of another, with the same element values.

Library

libNLPAPI.a

C Syntax

NLMatrixOneNorm

Purpose

Computes the 1-norm of a matrix (with an optional diagonal scaling).

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

L_1

NLM Sum Rank One Into

Purpose

Adds a rank one matrix into a matrix

NLMMMMProd

Purpose

Computes the matrix-matrix-matrix product $B = M^T A M$.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
NLMMMMProd( $A$ ,  $M$ ,  $B$ );
```

NLMatrix A An $n \times n$ matrix.

double* M

NLMSParse

Purpose

Queries if a matrix is sparse.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>  
flag
```

NLMDetermineHessianSparsityStructure

Purpose

Updates the sparsity structure of a matrix to accomodate the nonzeros in the Hessian of the objective or a constraint of a problem.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

NLMData

Purpose

NLMnE

Purpose

Returns the number of “nonzero” entries in a matrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
nE=NLMnE(A);
```

double* *nE* The number of nonzeros.

NLMatrix *A* The matrix.

Description

This routine returns the number of “nonzero” entries in a matrix. Note that this is the number of possible nonzeros, not the number of actual nonzeros. So for an $n \times m$ matrix stored as a dense matrix the result is always $n \cdot m$. For matrices stored in one of the sparse formats it is the number of allocated nonzeros.

Errors

Message	Severity
“Matrix (argument 1) is NULL”	4

NLMRow

Purpose

Returns a pointer to the “row” array of the matrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
row=NLMRow(A);
```

double* *row* The row array.

NLMatrix *A* The matrix.

Description

NLMCol

Purpose

Returns a pointer to the “col” array of the matrix.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
col=NLMCol (A);
double* col
```


tsanNLMatre1;ix.

NLCreateGroupFunctionByString

Purpose

Allocates and initializes an NLGroupFunction data structure by way of an expression.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
G=NLCreateGroupFunctionByString(P, type, var, expr);
```

NLGroupFunction <i>G</i>	The group function.
NLProblem <i>P</i>	The problem to which the group function belongs.
char * <i>type</i>	A name associated to the group function.
char * <i>var</i>	The identifier used in the expression for the argument of the group function.
char * <i>expr</i>	An expression for the group function.

Description

The routine NLCreateGroupFunctionByString allocates and initializes an NLGroupFunction data structure. The *var* strings "s" or "[s]" are the identifier used in the expression string e.g. "sin(s)" for the argument of the group function.

Message	Severity
"Problem (argument 1) is NULL"	12
"type (argument 2) is NULL"	12
"var (argument 3) is NULL"	12
"expr (argument 4) is NULL"	12
"Out of memory, trying to allocate %d bytem"	12

NLCreateGroupFunction

Purpose

Allocates and initializes an NLGroupFunction data structure.

Library

libNLPAPI.a

C Syntax

urpose

goes to zero. References may be added using the NLRefGroupFunction subroutine (page 158).

Errors

Errors return (NLGroupFunction)NULL.

Message	Severity
"Out of memory, trying to allocate %d bytes"	12

NLRefGroupFunction

Purpose

Registers a reference to an NLGroupFunction data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLRefGroupFunction(G);
    NLGroupFunction G The group function.
```

Description

NLFreeGroupFunction

Purpose

Frees the storage associated with an NLGroupFunction data structure.

NLGEvalDer

Purpose

Evaluates the derivative of an NLGroupFunction.

NLGEvalSecDer

Purpose

Evaluates the second derivative of an NLGroupFunction.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
g = NLGEvalSecDer(G, x);

double      g    The value of the second derivative.
NLGroupFunction G  The group function.
double      x    The point.
```

Description

This routine calculates the second derivative of a group function $dg(x)/dx$.

Errors

Errors 5 turn DBLQNaN.

Message	Severity
"Group Function (argument 1) is NULL"	12
"Group Function Second Derivative function is NULL"	12

NLCreateElementFunctionByString

Purpose

if the count g417(g417(g417Flhe)-217)nt. Referen1(un)Flhey417(g4b4178(c)-1(o)addedhe)-21using

The routine `NLCreateElementFunction` allocates and initializes an `NLElementFunction` data structure.

NLRefElementFunction

Purpose

Registers a reference to an NLElementFunction data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLRefElementFunction( $F$ );
    NLElementFunction  $F$  The element function.
```

Description

The NLElementFunction data structure uses reference counting. This routine should be used to indicate that a vector is needed by another data structure. The vector will not be deleted until the same data structure indicates that

NLEGetDimension

Purpose

NLEEval

Purpose

Evaluates an NLElementFunction.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
f=NLEEval (F, n, x);
```

double	f	The value of the element function.
NLElementFunction	F	The element function.
int	n	The number of coordinates.
double	$*x$	The point.

Description

This routine returns the value of a element function $f(x)$.

Errors

Errors return DBL_QNAN.

Message

Severity

NLEEvalDer

Purpose

Evaluates the derivative of an NLElementFunction.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
f=NLEEvalDer( $F$ ,
```


NLCreateNonlinearElement

Purpose

Allocates and initializes an NLElementFunction data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
NE=NLCreateNonlinearElement(P, type, fn, vars);
```

NLNonlinearElement <i>NE</i>	The new nonlinear element.
NLProblem <i>P</i>	The problem.
char * <i>type</i>	The type given to the new nonlinear element.
NLElementFunction <i>fn</i>	The element function for the new nonlinear element.
int * <i>vars</i>	A list of the element variables for the new nonlinear element.

Description

The routine NLCreateNonlinearElement allocates and initializes an NLNonlinearElement data structure.

The NLNonlinearElement data structure uses reference counting. The data structure should be deleted using the NLFreeNonlinearElement subroutine (page .eist. This will decrement the reference count and free the storage if the count goes to zero. Reference counting is implemented using the following macros:

(count goes to zero) NLFreeNonlinearElement(*NE*);

NLRefNonlinearElement

Purpose

Registers a reference to an NLNonlinearElement data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void NLRefNonlinearElement(P, F);
    NLProblem          P  The problem.
    NLNonlinearElement F  The element function.
```

Description

The NLNonlinearElement data structure uses reference counting. This rou-

NLFreeNonlinearElement

Purpose

NLNEGetName

Purpose

Returns the name of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
name = NLNEGetName(
```


NLNEGetIndex

Purpose

Returns the index of an element variable of a nonlinear element.

Library

libNLPAPI.a

C Syntax

NLPGetNumberOfNonlinearElements

Purpose

Returns the number of nonlinear elements.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>  
  
n
```


NLPGetTypeOfGroup

Purpose

Returns the type of a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
type=NLPGetTypeOfGroup(P, i);
```

char **name* The type of the group *P* is *i*. The type of the group *P* is *i*.

Purpose

NLPGetGroupName

Purpose

NLPGetGroupName

Purpose

Returns the name of a group.

Library

libNLPAPI.a

C Syntax

NLPSetGroupFunction

Purpose

NLPGetGroupFunction

Purpose

NLP_IsGroupFunctionSet

Purpose

Queries whether the group function of a group has been set.

Library

libNLPAPI.a

C Syntax

NLPGetGroupA

Purpose

Gets the linear part of the linear element of a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
a=NLPGetGroupA(P, group);
```

NLVector	<i>a</i>	The linear element.
----------	----------	---------------------

NLProblem	<i>P</i>	The problem.
-----------	----------	--------------

int	<i>group</i>	The index of s.75-326(g)1(roup.)]TJ/F-130.76
-----	--------------	--

NLPIsGroupASet

Purpose

Queries whether the linear part of the linear element of a group has been set.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
ans=NLPISGroupASet(P, group);

    intgroup
    int
```


NLPGetGroupB

Purpose

Gets the constant part of the linear element of a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
b=NLPGetGroupB(P, group);
```

NLPIsGroupBSet

Purpose

NLPSetGroupScale

Purpose

Sets the scale factor of a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
rc=NLPSetGroupScale(P, group, s);
```

int *rc* The return code.
NLProblem

NLPGetGroupScale

Purpose

Gets the scale factor of a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
s=NLPGetGroupScale(P, group);
```

double s The scale factor of the group.

group The group identifier.

NLPAddNonlinearElementToGroup

Purpose

Adds an empty nonlinear element to a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
e=NLPAddNonlinearElementToGroup(P, group, type, weight, f, variables, xfrm);
```

int	<i>e</i>	The index of the new nonlinear ele-
-----	----------	-------------------------------------

NLPGetElementWeight

Purpose

NLPSetElementWeight

Purpose

Changes the weight of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=NLPSetElementWeight(P, group, element,
```


NLPisElementWeightSet

Purpose

Queries whether the weight of a nonlinear element has been set.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
ans=NLPisElementWeightSet(P, group, element);
```

int	<i>ans</i>	The answer, 1=Set, 0=Not Set.
NLProblem	<i>P</i>	The problem.
int	<i>group</i>	The index of the group.
int	<i>element</i>	The number of the element.

NLPGetElementFunctionOfGroup

Purpose

Returns the nonlinear element function of a nonlinear element.

NLPGetGroupNonlinearElement

Purpose

Returns a nonlinear element of a group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
ne=NLPGetGroupNonlinearElement(P, group, i);
```

ne The nonlinear element.
int *group*

NLPSetElementFunction

Purpose

Changes the nonlinear element function of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
rc=NLPSetElementFunction(P, group, element, f, variables);
```

int	<i>rc</i>	The return code.
NLProblem	<i>P</i>	The problem.
int	<i>group</i>	The index of the group.
int	<i>element</i>	The number of the nonlinear element.
NLElementFunction	<i>f</i>	The element function.
int	<i>it variables</i>	A list of the internal variables.

Description

This routine changes the nonlinear element function of an element of a group. There must be as many entries in the list of internal variables as the element function has unknowns.

Errors

Errors return 0 and make no changes to the problem. Normal execution returns 1.

Message

Severity

NLPSetElementFunctionWithRange

NLPGetElementRangeTransformationOfGroup

Purpose

Returns the range transformation of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
f=NLPGetElementRangeTransformationOfGroup(P, group, element);
```

NLMatrix *f* The range transformation.

NLProblem *P*

NLProbl[(),0()93(r)-J/F3511.955Tf67.3220Td[(P)]TJ/F1indexrange tF

NLPGetElementRangeTransformation

Purpose

Returns the range transformation of a nonlinear element.

Library

libNLPAPI.a

C Syntax

NLPGetNumberOfInternalVariablesInElement

Purpose

Returns the number of internal variables of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
n=NLPGetElementNumberOfInternalVariablesInElement(P, group, element);
```

int	<i>n</i>	The number of internal variables.
-----	----------	-----------------------------------

NLProblem	<i>P</i>	The problem.
-----------	----------	--------------

int	<i>group</i>	The index of the group.
-----	--------------	-------------------------

int	<i>element</i>	The number of the nonlinear element.
-----	----------------	--------------------------------------

Description

This routine returns the number of internal variables of a nonlinear element

NLPGetElementIndexIntoWhole

Purpose

Returns the number of internal variables of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
var=NLPGetElementIndexIntoWhole(P, group, element, int i);
```

int	<i>var</i>	The index of the internal variable.
NLProblem	<i>P</i>	The problem.
int	<i>group</i>	The index of the group.
int	<i>element</i>	The number of the nonlinear element.
int	<i>i</i>	Which internal variable.

Description

This routine returns the index of an internal variable of a nonlinear element

NLPGetElementNumberOfUnknowns

Purpose

Returns the number of unknowns of a nonlinear element function.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
n=NLPGetElementNumberOfUnknowns(P, group, element);

int      n      The number of unknowns.
NLProblem P     The problem.
int      group   The index of the group.
int      element The number of the nonlinear element.
```

Description

in a up.

group.

Note: this is not the number of internal va of an element, since the

ated.

Errors

Errors return -1.

Messa	Severity
"Problem (argument 1) is NULL"	12

NLPGetNumberOfElementsInGroup

Purpose

Returns the total number of nonlinear elements in a group.

Library

libNLPAPI.a

C Syntax

NLPGetNumberOfElementsO

Signature `NLPGetNumberOfElementsO(NLPProblem P, int n)`
The total number of nonlinear elements in the Objective.
n The number of elements.
P The problem.

Description returns the total number of nonlinear
Errors return -1.
Message



NLPGetNumberOfElementsE

Purpose

Returns the total number of nonlinear elements in the equality constraints.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
n=NLPGetNumberOfElementsE(P);

int      n    The number of elements.
NLProblem P   The problem.
```

Description

Phis5r2(cr2PThisP185TC3)]TJd[of noet2(returns)-326(the)-327(equan)31(t)Tf-8Tf0tyaisaints.

NLPGetNumberOfElementsI

Purpose

NLPGetElementTypeName

Purpose

Returns the type name of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
name=NLPGetElementTypeName(P, group, element);
```

```
char name[256];
```

NLPGetTypeOfElement

Purpose

Returns the type name of a nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
type=LNGetTypeOfElement(P, group, element);
```

int	<i>type</i>	Th1(men)2type of the element.
NLProblem	<i>P</i>	Th1(men)2problem.
int	<i>group</i>	Th1(men)2index of th1(men)2group.
int	<i>element</i>	Th1(men)2number of the element.

Description

This routine returns the type of a nonlinear element. Element types are assigned with the NLCreateNonlinearElement (page 173) subroutine. A new(men)2type name is assigned a number, and the name is stored.

Errors

Errors return -1.

Message

Severity

NLPGetNumberOfElementTypes

Purpose

Returns the number of distinct types of nonlinear elements.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
n=NLPGetNumberOfElementTypes(P);

int      n    The number of element types.
NLProblem P   The problem.
```

Description

This routine returns the number of distinct element types. Element types are assigned with the NLCreateNonlinearElement (page 173) subroutine. A new type name is assigned a number, and the name is stored.

Errors

NLPGetElementType

Purpose

Returns the index of a type of nonlinear element.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

type

NLPGetNumberOfGroupTypes

Purpose

NLPGetGroupType

Purpose

Returns the index of a type of group.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
type=NLPGetGroupType(P, i);
```

int	<i>type</i>	The type.
-----	-------------	-----------

NLProblem	<i>P</i>	The problem.
-----------	----------	--------------

int	<i>i</i>	The index of the type.
-----	----------	------------------------

Description

NLCreateLancelot

Purpose

Allocates and initializes an NLLancelot data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
Lan=NLCreateLancelot();

NLLancelot Lan The solver.
```

Description

The routine NLCreateLancelot allocates and initializes an NLLancelot data structure. The solver returned has default parameters values, which can be set with various subroutines. Multiple instances are legal.

The storage used by the solver can be returned to the system using the NLFreeLancelot subroutine (page 226).

Errors

Errors return (NLLancelot)NULL.

Message

Severity

NLFreeLancelot

Purpose

LNMinimize

Purpose

Allocates and initializes an NLLancelot data structure.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
c=LNMinimize(Lan, P, x0, z0, l0, x);
int
```


LNMaximize and LNMaximizeDLL

Purpose

Allocates and initializes an NLLancelot data structure.

Library

libNLPAPI.a

C Syntax

LNGetCheckDerivatives

Purpose

Gets the parameter controlling how Lancelot test derivatives.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>  
flag
```


LNSetConstraintAccuracy

Purpose

Sets the parameter controlling how accurately constraints are solved.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=LNSetConstraintAccuracy(Lan, limit);

    int          rc      The return code.
    NLLancelot   Lan    The solver.
    double       limit   The accuracy.
```

Description

The routine LNSetConstraintAccuracy sets the parameter controlling how accurately the constraints are solved. The default value is 0.00001. The SPEC.SPC file entry this corresponds to is CONSTRAINT-ACCURACY-REQUIRED.

Errors

LNGetConstraintAccuracy

Purpose

Gets the parameter controlling how accurately Lancelot solves constraints.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
limit=LNGetConstraintAccuracy(Lan);

double    limit    The accuracy.
NLLancelot Lan    The solver.
```

Description

The routine LNGetConstraintAccuracy gets the parameter controlling how accurately Lancelot solves the constraints. The default value is 0.00001. The SPEC.SPC file entry this gets is CONSTRAINT-ACCURACY-REQUIRED.

Errors

Errors return DBL_QNAN.

Message

Severity

LNSetFirstConstraintAccuracy

Purpose

Sets the parameter controlling the initial accuracy Lancelot uses for the constraints.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

LNGetFirstConstraintAccuracy

LNSetFirstGradientAccuracy

Purpose

LNGetFirstGradientAccuracy

Purpose

Gets the parameter controlling the initial accuracy for the gradients.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
acc=LNGetFirstGradientAccuracy(Lan);

double      acc    The accuracy.
NLLancelot  Lan    The solver.
```

LNSetGradientAccuracy

Purpose

Sets the parameter controlling the accuracy for the gradients.

Library

```
rc
int rc Lan, limit);
double Lan limit
The return code.
The solver.
The accuracy.
```

Description

The routine sets the parameter controlling the ac- file
entry this corresponds to is .

Errors

Message	Severity
---------	----------

LNGetGradientAccuracy

Purpose

Gets the parameter controlling the accuracy for the gradients.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>  
limit
```


LNSetInitialPenalty

Purpose

Sets the parameter controlling the initial penalty.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=LNSetInitialPenalty(Lan, penalty);

    int          rc          The return code.
    NLLancelot   Lan        The solver.
    double       penalty    The penalty.
```

Description

The routine LNSetInitialPenalty sets the parameter controlling the initial penalty. The default value is 0.1. The SPEC.SPC file entry this sets is INITIAL-PENALTY-PARAMETER.

Errors

Errors return 0, normal execution returns 1.

Message

Severity

LNGetInitialPenalty

Purpose

Gets the parameter controlling the initial penalty.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
penalty=LNGetInitialPenalty(Lan);

double      penalty  The penalty.
NLLancelot  Lan      The solver.
```

Description

The routine LNGetInitialPenalty gets the parameter controlling the initial penalty. The default value is 0. The SPEC.SPC file entry this sets is INITIAL-PENALTY-PARAMETER.

Errors

Errors return DBL_QNAN.

Message

Severity

LNGetMaximumNumberOfIterations

Purpose

Gets the parameter controlling how long Lancelot runs.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
iter=LNGetMaximumNumberOfIterations(Lan);

int      iter    Maximum number of iterations.
NLLancelot Lan  The solver.
```

Description

The routine LNGetMaximumNumberOfIterations sets the parameter controlling how long Lancelot runs. The default value is 100.

Errors

Errors return -1.

Message	Severity
"Solver (argument 1) is NULL"	12

LNGetPenaltyBound

Purpose

Gets the parameter controlling the bound on the penalty Lancelot uses.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
void penalty=LNGetPenaltyBound(Lan);
double penalty = LNGetPenaltyBound(Lan);
```

LNSetPrintEvery

Purpose

Sets the parameter controlling how often Lancelot prints.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
```

```
rc=LNSetPrintEvery(Lan, iter);
```

int *rc* The return code.

NLLancelot *Lan* The solver.

int *iter*

Description

The routine LNSetPrintEvery sets the parameter controlling how often L51(cTx;)]TJ-56.6629-14.44

LNGetPrintEvery

Purpose

Gets the parameter controlling how often Lancelot prints.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
iter=LNGetPrintEvery(Lan);

int      iter
NLLancelot Lan The solver.
```

Description

The routine LNGetPrintEvery sets the parameter controlling how often Lancelot prints. The default value is 1.

Errors

Errors return -1.

Message	Severity
"Solver (argument 1) is NULL"	12

LNSetPriatLevel

Purpose

Sets the parameter controlling how much output Lancelot produces.

Library

`libNLPAPI.a`

LNGetPrintLevel

Purpose

LNSetPrintStart

Purpose

t

herou(tier)]TJ/F2111.955Tf65.04560Td[(Lt)1(ec)1tPryS(t)1ope

LNSetPrintStop

Lnecon31(t)]T/35111.95Tf73.47400Td[()50(anx)]T/F111.95Tf314.2400Td[T(he)-327sol ver

Purpose

Sets the parameter controlling when Lancelot stops printing.

Library

libNLPAPI.a

C Syntax

#in cl ua(C).n(-4(<N(L)1LPA)1(PI)1(h>x)]T/35111.95Tf0140.457Td[r)50(cx)]T/F2111.95Tf

LNGetPrintStop

LNSetRequireExactCauchyPoint

Purpose

LNSetSaveDataEvery

Purpose

Sets the parameter controlling how often Lancelot saves data.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=LNSetSaveDataEvery(Lan, iter);
```

LNGetSaveDataEvery

Purpose

Gets the parameter controlling how often Lancelot saves data.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
iter=LNGetSaveDataEvery(Lan);

int          iter
NLLancelot  Lan  The solver.
```

Description

The routine LNGetSaveDataEvery

LNGetScalings

Purpose

Gets the parameter controlling how Lancelot uses scalings.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
choice=LNGetScalings(Lan);

char          *choice  How to use scalings.
NLLancelot    Lan      The solver.
```

Description

TheiTutin

LNGetScalings(*Lan*)

"Modified MA27 preconditioned"

MODIFIED-MA27-PRECONDITIONED-CG-SOLVER-USED

LNGetLinearSolverMethod

Purpose

Gets the parameter determining what linear solver is used.

Library

libNLPAPI.a

"Schnabel-Eskow preconditioned"

SCHNABEL-ESKOW-PRECONDITIONED-CG-SOLVER-USED

"Users preconditioned"

USERS-PRECONDITIONED-CG-SOLVER-USED

LNGetLinearSolverBandwidth

lib(1)(b)(1)(v)(1)(rBv)(1)and(e

Purpose

Gets the parameter determining what bandwidth the linear 36(bSo)(1)(v327e(r)-326usne)-1s.e

Syia

cou(d)(1)(e)514(<NLI)(1)PAi

LNSetStopOnBadDerivatives

Purpose

Sets the parameter controlling how Lancelot deals with bad derivatives.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=LNSetStopOnBadDerivatives(Lan, flag);

    int          rc    The return code.
    NLLancelot   Lan   The solver.
    int          flag   What to do.
```

Description

The routine LNSetStopOnBadDerivatives Sets the parameter controlling how Lancelot deals with bad derivatives. Legal values for the flag and their meaning –

- 0 stop on warning
- 1 stop on element derivative warning
- 2 stop on group derivative warning

The default value is 0.

Errors

Errors return 0, normal execution returns 1.

Message	Severity
"Solver (argument 1) is NULL"	12

LNGetStopOnBadDerivatives

Purpose

Gets the parameter controlling how Lancelot deals with bad derivatives.

Library

libNLPAPI.a

LNSetTrustRegionRadius

Purpose

Sets the parameter controlling the radius of the trust region.

Temporary

LNSetTrustRegionRadius

C Syntax

```
#include <NL4dPA4dPI4d.h>
rc=LNSetTrustRegionRadius(solver, radius);

int rc      The return code.
NL4dLa4dnce4dhot The solver.
double radius The radius.
```

Description

The routine LNSetTrustRegionRadius sets the parameter controlling the radius of the trust region. The default value is TRUST-REGION-RADIUS.

Errors

Errors return 0, normal execution returns 1.

LNGetTrustRegionRadius

Purpose

Gets the parameter controlling the radius of the trust region.

Library

LNGetTrustRegionType

Purpose

Gets the parameter controlling the type of trust region Lancelot uses.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
choice=LNGetTrustRegionType(Lan
```

LNSetUseExactFirstDerivatives

Purpose

Sets the parameter controlling how Lancelot gets derivatives.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc
```


LNSetUseExactSecondDerivatives

Purpose

Sets the parameter controlling second derivatives.

Library

libNLPAPI.a

C Syntax

```
#include <NLPAPI.h>
rc=LNSetUseExactSecondDerivatives(Lan, flag);

int          rc      The return code.
NLLancelot   Lan    The solver.
char         *flag   What to do - one of "Exact",
                      "BFGS", "DFP", "PSB", or "SR1"
```

Description

The routine LNSetUseExactSecondDerivatives sets the parameter control-

ling how d [(ri53(5oly)2s(w)-43(La)re(w)-43h(La)1died.6fw0La6cringDep t i o n)

LNGetUseExactSecondDerivatives

Purpose

Gets the parameter $c_{31}x\pi c_{31}xl\text{lingeiv}54(\text{ra})1t(\text{iv}327\text{es.e})]TJ/F7811.955Tf0-21.646Td[L(i)1\text{ber}$
i

Sy31xn

<N*Li*