MTH8408: Méthodes d'optimisation et contrôle optimal

Laboratoire 5: Optimisation avec contraintes et calcul variationnel

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```
In [ ]: using Pkg
        Pkg.activate("..") #Accède au fichier Project.toml
        Pkg.add("NLPModels")
        Pkg.add("NLPModels")
        Pkg.add("NLPModelsJuMP")
        Pkg.add("NLPModelsIpopt")
        Pkg.add("ForwardDiff")
        Pkg.add("OptimizationProblems")
        Pkg.add("Krylov")
        Pkg.add("Logging")
        Pkg.add("NLPModelsIpopt")
        Pkg.add("PDENLPModels")
        Pkg.add("Gridap")
        Pkg.instantiate()
        Pkg.status()
         Activating project at `~/Documents/code/MTH8408-Hiv24`
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
           PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
          PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
           PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
           PDENLPModels
          Resolving package versions...
         No Changes to `~/Documents/code/MTH8408-Hiv24/Project.toml`
         No Changes to `~/Documents/code/MTH8408-Hiv24/Manifest.toml`
       Precompiling project...
           PDENLPModels
       Precompiling project...
       Status `~/Documents/code/MTH8408-Hiv24/Project.toml`
          [54578032] ADNLPModels v0.7.0
          [6e4b80f9] BenchmarkTools v1.5.0
          [f6369f11] ForwardDiff v0.10.36
       ⊼ [56d4f2e9] Gridap v0.15.5
          [b6b21f68] Ipopt v1.6.2
          [10dff2fc] JSOSolvers v0.11.1
          [4076af6c] JuMP v1.20.0
          [ba0b0d4f] Krylov v0.9.5
          [40e66cde] LDLFactorizations v0.10.1
          [b964fa9f] LaTeXStrings v1.3.1
          [5c8ed15e] LinearOperators v2.7.0
          [b8f27783] MathOptInterface v1.27.0
          [a4795742] NLPModels v0.20.0
          [f4238b75] NLPModelsIpopt v0.10.1
         [792afdf1] NLPModelsJuMP v0.12.5
          [5049e819] OptimizationProblems v0.7.3
          [80da258d] PDENLPModels v0.3.4
          [91a5bcdd] Plots v1.40.2
       ^ [581a75fa] SolverBenchmark v0.5.5
         [ff4d7338] SolverCore v0.3.7
         [37e2e46d] LinearAlgebra
         [56ddb016] Logging
       Info Packages marked with ^ and ⊼ have new versions available. Those with ^ may be upgradable, but those with ⊼ are restricted by compatibility
       constraints from upgrading. To see why use `status --outdated`
         ? PDENLPModels
```

In []: using Krylov, LinearAlgebra, Logging, NLPModels, NLPModelsIpopt, Printf, SolverCore, Test

```
WARNING: Method definition testargs(Gridap.Arrays.PosNegReindex{A, B} where B where A, Integer) in module Arrays at /home/julian/package s/Gridap/EZQEK/src/Arrays/PosNegReindex.jl:10 overwritten in module PDENLPModels at /home/julian/packages/PDENLPModels/pw0Iv/src/PDENLPM odels.jl:16.

ERROR: Method overwriting is not permitted during Module precompilation. Use `__precompile__(false)` to opt-out of precompilation.

WARNING: method definition for _compute_hess_structure at /home/julian/packages/PDENLPModels/pw0Iv/src/hessian_struct_nnzh_functions.jl:

70 declares type variable T but does not use it.

WARNING: method definition for _compute_hess_structure at /home/julian/packages/PDENLPModels/pw0Iv/src/hessian_struct_nnzh_functions.jl:

74 declares type variable T but does not use it.

WARNING: method definition for _compute_hess_structure at /home/julian/packages/PDENLPModels/pw0Iv/src/hessian_struct_nnzh_functions.jl:

70 declares type variable T but does not use it.

WARNING: method definition for _compute_hess_structure at /home/julian/packages/PDENLPModels/pw0Iv/src/hessian_struct_nnzh_functions.jl:

71 declares type variable T but does not use it.

WARNING: method definition for _compute_hess_structure at /home/julian/packages/PDENLPModels/pw0Iv/src/hessian_struct_nnzh_functions.jl:

72 declares type variable T but does not use it.
```

Quelques commentaires en Julia

Les kwargs: choix optionnels

using LinearAlgebra, NLPModels, Printf

In []: using PDENLPModels, Gridap

Dans le projet du dernier labo, une des questions demandait d'ajouter une option pour utiliser la fonction lsmr ou lsqr. C'est le cas typique d'arguments optionnels:

- On veut proposer un choix par défaut à l'utilisateur, par exemple lsqr;
- On veut laisser la possibilité à l'utilisateur de changer;
- On voudrait aussi pouvoir ajouter d'autres par la suite (sans avoir à tout modifier).

dsol (generic function with 1 method)

A noter que l'on donne des valeurs par défaut aux arguments qui apparaissent après le ; .

Exercice 1: Pénalité quadratique pour les ADNLPModels

Dans cet exercice, on va étudier une version simple d'une méthode de pénalité quadratique pour les problèmes d'optimisation avec contraintes d'égalité.

```
math min f(x) s.à c(x) = 0.
```

Dans les labos précédents, on a déjà utilisé un NLPModel particulier, le ADNLPModel:

```
In []: using ADNLPModels, LinearAlgebra, Test
    fH(x) = (x[2]+x[1].^2-11)^2 + (x[1]+x[2].^2-7)^2
    x0H = [10., 20.]
    cH(x) = [x[1]-1]
    himmelblau = ADNLPModel(fH, x0H, cH, [0.], [0.]);
```

Attention: dans toute la suite de l'exercice on suppose que les bornes sur les contraintes nlp.meta.lcon et nlp.meta.ucon sont 0 pour simplifier.

Question 1: Transformer un ADNLPModel en un problème pénalisé

Coder la fonction quad_penalty_adnlp qui prend en entrée un ADNLPModel, et un paramètre p et qui retourne un nouveau ADNLPModel qui correspond au problème sans contrainte:

$$\min_x f(x) + rac{
ho}{2} \|c(x)\|^2.$$

Remarque: on peut accèder aux fonctions f et c par NLPModels.obj() et NLPModels.cons().

quad_penalty_adnlp (generic function with 1 method)

```
In []: #Faire des tests pour vérifier que ça fonctionne.

himmelblau_quad = quad_penalty_adnlp(himmelblau, 1)
@test himmelblau_quad.meta.ncon == 0
@test obj(himmelblau_quad, zeros(2)) == 170.5

stats = ipopt(himmelblau_quad);
```

```
This program contains Ipopt, a library for large-scale nonlinear optimization.
        Ipopt is released as open source code under the Eclipse Public License (EPL).
                 For more information visit https://github.com/coin-or/Ipopt
        ***********************
       This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
       Number of nonzeros in equality constraint Jacobian...:
       Number of nonzeros in inequality constraint Jacobian.:
                                                                         0
       Number of nonzeros in Lagrangian Hessian....:
                                                                         3
       Total number of variables....:
                                                                         2
                             variables with only lower bounds:
                        variables with lower and upper bounds:
                                                                         0
                             variables with only upper bounds:
       Total number of equality constraints....:
                                                                         0
       Total number of inequality constraints....:
                                                                         0
                inequality constraints with only lower bounds:
          inequality constraints with lower and upper bounds:
                                                                         0
                inequality constraints with only upper bounds:
       iter
                             inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
                obiective
          0 1.7433050e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
          1 \quad 3.3498968e + 04 \quad 0.00e + 00 \quad 2.95e + 01 \quad -1.0 \quad 6.65e + 00 \qquad - \quad 1.00e + 00 \quad 1.00e + 00f \quad 1
          2 6.2387553e+03 0.00e+00 8.63e+00 -1.0 4.39e+00 - 1.00e+00 1.00e+00f 1 3 1.0981700e+03 0.00e+00 2.49e+00 -1.0 2.87e+00 - 1.00e+00 1.00e+00f 1
          4 1.8219071e+02 0.00e+00 6.96e-01 -1.0 1.84e+00 - 1.00e+00 1.00e+00f 1
          5 2.8534326e+01 0.00e+00 1.91e-01 -1.7 1.17e+00
                                                               - 1.00e+00 1.00e+00f 1
           6 \quad 4.5704179e + 00 \quad 0.00e + 00 \quad 4.69e - 02 \quad -2.5 \quad 6.78e - 01 \qquad - \quad 1.00e + 00 \quad 1.00e + 00f \quad 1 \\
                                                                - 1.00e+00 1.00e+00f 1
          7 2.0605966e+00 0.00e+00 7.67e-03 -2.5 3.05e-01 8 1.9683212e+00 0.00e+00 4.00e-04 -3.8 7.35e-02
                                                                  - 1.00e+00 1.00e+00f 1
          9 1.9680523e+00 0.00e+00 1.31e-06 -5.7 4.25e-03 - 1.00e+00 1.00e+00f 1
                objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
         10 1.9680523e+00 0.00e+00 1.41e-11 -8.6 1.40e-05
                                                                 - 1.00e+00 1.00e+00f 1
       Number of Iterations....: 10
                                             (scaled)
                                                                       (unscaled)
       Objective..... 6.0633813587165422e-03
                                                                1.9680523214122152e+00
       Dual infeasibility....: 1.4118583374320126e-11
Constraint violation...: 0.000000000000000000e+00
Variable bound violation: 0.00000000000000000e+00
                                                                4.5826097916368261e-09
                                                                0.0000000000000000e+00
                                                                0.0000000000000000e+00
                                                                0.0000000000000000e+00
       Complementarity..... 0.0000000000000000e+00
       Overall NLP error....: 1.4118583374320126e-11
                                                                4.5826097916368261e-09
       Number of objective function evaluations
                                                               = 11
       Number of objective gradient evaluations
                                                               = 11
       Number of equality constraint evaluations
                                                               = 0
       Number of inequality constraint evaluations
                                                               = 0
       Number of equality constraint Jacobian evaluations
                                                              = 0
       Number of inequality constraint Jacobian evaluations = 0
       Number of Lagrangian Hessian evaluations
                                                               = 10
       Total seconds in IPOPT
                                                                = 1.599
       EXIT: Optimal Solution Found.
In [ ]: stats.solution
       2-element Vector{Float64}:
        2.9678888605539164
        2.0186523682501782
        Ajout d'un autre test similaire.
In [ ]: #Ajouter au moins un autre test similaire avec des contraintes.
        using JuMP
        using NLPModels, LinearAlgebra, NLPModelsIpopt
        # modifié à partir du code de test_set.jl
        @testset "Simple problem v2" begin
            n = 10
            nlp = ADNLPModel(x->dot(x, x), zeros(n),
                              x \rightarrow [sum(x) - 1], zeros(1), zeros(1))
            quad_nlp = quad_penalty_adnlp(nlp, 1)
            stats = ipopt(quad_nlp)
            dual, primal, status = stats.dual feas, stats.primal feas, stats.status
            @test sum(stats.solution) - 1 < 1e-6</pre>
            @test dual < 1e-6
            @test primal < 1e-6</pre>
            @test status == :first_order
        end
```

```
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                           0
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                          55
Total number of variables....:
                                                          10
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                           0
                                                           0
                    variables with only upper bounds:
Total number of equality constraints....:
                                                           0
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
                                                           0
iter
       objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 5.0000000e-01 0.00e+00 1.00e+00 -1.0 0.00e+00
                                                    - 0.00e+00 0.00e+00 0
  1 8.333333e-02 0.00e+00 5.55e-17 -1.7 8.33e-02
                                                     - 1.00e+00 1.00e+00f 1
Number of Iterations....: 1
                                 (scaled)
                                                         (unscaled)
Objective..... 8.333333333333335e-02
                                                   8.3333333333315e-02
Dual infeasibility.....: 5.5511151231257827e-17
                                                   5.5511151231257827e-17
Constraint violation...: 0.0000000000000000e+00
                                                   0.0000000000000000e+00
                                                   0.0000000000000000e+00
Variable bound violation:
                          0.0000000000000000e+00
Complementarity....:
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Overall NLP error....:
                          5.5511151231257827e-17
                                                   5.5511151231257827e-17
Number of objective function evaluations
                                                  = 2
Number of objective gradient evaluations
                                                  = 2
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 1
Total seconds in IPOPT
                                                  = 2.219
EXIT: Optimal Solution Found.
Test Summary:
                 | Pass Total Time
                        4 2.9s
Simple problem v2 | 4
Test.DefaultTestSet("Simple problem v2", Any[], 4, false, false, true, 1.71113805407431e9, 1.711138056928362e9, false, "/home/julien/Documents/
code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb")
```

Question 2: KKT

Coder une fonction KKT_eq_constraint(nlp :: AbstractNLPModel, x, λ) qui vérifie si le point x avec multiplicateur de Lagrange λ satisfait les conditions KKT d'un problème avec contraintes d'égalités.

```
In [ ]: using ForwardDiff
         function KKT_eq_constraint(nlp :: AbstractNLPModel, x, \lambda, tol=1e-3)
            Check the KKT conditions for a given NLPModel at a given point (x,\lambda).
            constr = y -> cons(nlp, y)
            \nabla c = ForwardDiff.jacobian(constr, x)
            print(∇c)
            \nabla f = grad(nlp, x)
            print(∇f)
            # Stationarity
            stationarity = \nabla f + \nabla c' * \lambda
            print(\lambda)
            print(stationarity)
            # Primal feasibility
            primal_feasibility = constr(x)
            print(primal_feasibility)
            # Check all conditions
            if all(abs.(stationarity) .< tol) && all(abs.(primal_feasibility) .< tol)</pre>
               kkt_bool= true
               kkt_bool= false
            end
            return kkt_bool
```

KKT_eq_constraint (generic function with 2 methods)

```
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                      0
Number of nonzeros in Lagrangian Hessian....:
                                                     55
Total number of variables....:
                                                     10
                  variables with only lower bounds:
              variables with lower and upper bounds:
                                                      0
                                                      0
                  variables with only upper bounds:
Total number of equality constraints....:
                                                      1
Total number of inequality constraints....:
                                                      0
       inequality constraints with only lower bounds:
  inequality constraints with lower and upper bounds:
                                                      0
      inequality constraints with only upper bounds:
                                                      0
iter
       objective
                 inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 \quad 0.00000000e + 00 \quad 1.00e + 00 \quad 0.00e + 00 \quad -1.0 \quad 0.00e + 00 \quad - \quad 0.00e + 00 \quad 0.00e + 00 \quad 0
                                              - 1.00e+00 1.00e+00h 1
  1 1.0000000e-01 1.11e-16 0.00e+00 -1.7 1.00e-01
Number of Iterations....: 1
                              (scaled)
                                                    (unscaled)
Objective..... 9.999999999999964e-02
                                               9.99999999999964e-02
Dual infeasibility.....: 0.0000000000000000e+00
                                               0.0000000000000000e+00
Constraint violation...: 1.1102230246251565e-16 Variable bound violation: 0.0000000000000000e+00
                                               1.1102230246251565e-16
                                               0.000000000000000e+00
Complementarity..... 0.00000000000000000+00
                                               0.0000000000000000e+00
Overall NLP error....: 1.1102230246251565e-16
                                               1.1102230246251565e-16
Number of objective function evaluations
                                              = 2
Number of objective gradient evaluations
                                              = 2
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                              = 0
Number of equality constraint Jacobian evaluations = 2
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                              = 1
Total seconds in IPOPT
                                              = 1.726
EXIT: Optimal Solution Found.
0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0][-1.1102230246251565e-16]Test Summary:
                                                                     | Pass Total Time
Simple problem v2 | 5 5 3.2s
Test.DefaultTestSet("Simple problem v2", Any[], 5, false, false, true, 1.711138061195937e9, 1.71113806444558e9, false, "/home/julien/Documents/
code/MTH8408-Hiv24/lab5 JP/Lab5-notebook.ipynb")
 Question 3: méthode de pénalité quadratique
```

```
In [ ]: using NLPModelsIpopt
In [ ]: function quad penalty(nlp
                                   :: AbstractNLPModel,
                                   :: AbstractVector;
                           Χ
                                   :: AbstractFloat = 1e-3,
                                   :: AbstractFloat = 1e6,
                                   :: AbstractFloat = 2.0,
                                   :: AbstractFloat = 1.0,
                           max_eval :: Int = 1000,
                           max time :: AbstractFloat = 30.,
                           max_iter :: Int = 150
                           Solve a nonlinear program with a quadratic penalty method.
           ##### Initialiser cx et gx au point x;
           cx = cons(nlp,x) # TODO Initialiser la violation des contraintes
           gx = grad(nlp, x) # TODO Initialiser le gradient
           normcx = normcx_old = norm(cx)
           iter = 0
           el time = 0.0
           tired = neval cons(nlp) > max eval || el time > max time
           status = :unknown
           start time = time()
           too small = false
           normdual = norm(gx) #exceptionnellement on ne va pas vérifier toute l'optimalité au début.
           optimal
                     = max(normcx, normdual) ≤ ∈
           nlp_quad = quad_penalty_adnlp(nlp, ρ)
           @info log header([:iter, :nf, :primal, :status, :nd, :\Delta],
           [Int, Int, Float64, String, Float64, Float64],
           hdr_override=Dict(:nf => "#F", :primal => "||F(x)||", :nd => "||d||"))
           while !(optimal || tired || too_small)
              #Appeler Ipopt pour résoudre le problème pénalisé en partant du point x0 = x.
              #utiliser l'option print_level = 0 pour enlever les affichages d'ipopt.
              stats = ipopt(nlp_quad) #...
              if stats.status == :first order
                  ###### Mettre à jour cx avec la solution renvoyé par Ipopt
                  https://jso.dev/SolverCore.jl/dev/reference/#SolverCore.GenericExecutionStats
                  x = stats.solution #TODO
                  cx = cons(nlp,x) #TODO
                  normcx_old = normcx
                  normcx = norm(cx)
              if normcx old > 0.95 * normcx
                  ρ *= σ
              end
```

```
@info log_row(Any[iter, neval_cons(nlp), normcx, stats.status])
               nlp_quad = quad_penalty_adnlp(nlp, ρ)
               el time
                           = time() - start_time
               iter += 1
               many_evals = neval_cons(nlp) > max_eval
               iter_limit = iter > max_iter
               tired
                        = many_evals || el_time > max_time || iter_limit || ρ≥η
               ##### Utiliser la réalisabilité dual renvoyé par Ipopt pour `normdual`
               normdual = norm(stats.dual_feas) # TODO
               = max(normcx, normdual) ≤ ∈
           end
           status = if optimal
               :first order
           elseif tired
               if neval_cons(nlp) > max_eval
                   :max eval
               elseif el_time > max_time
                   :max time
                elseif iter > max iter
                   :max_iter
               else
                   :unknown_tired
               end
           elseif too small
               :stalled
           else
                :unknown
           end
           return GenericExecutionStats(nlp, status = status, solution = x,
                                        objective = obj(nlp, x),
                                        primal feas = normcx,
                                        dual_feas = normdual,
                                        iter = iter,
                                        elapsed_time = el_time,
                                        solver specific = Dict(:penalty => ρ))
        end
       quad penalty (generic function with 1 method)
In [ ]: #Faire des tests pour vérifier que ça fonctionne.
        stats = quad_penalty(himmelblau, x0H)
        @test stats.status == :first order
       @test stats.solution ≈ [1.0008083416169895, 2.709969135758311] atol=1e-2
       @test norm(cons(himmelblau, stats.solution)) ≈ 0. atol=1e-3
       Info: iter #F \|F(x)\| status \|d\| \Delta @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:34
```

Info: 0 69 2.0e+00 first_order
@ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61

```
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                         3
Total number of variables....:
                                                         2
                   variables with only lower bounds:
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
  inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
                                                         0
                   inf pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
                                                  - 0.00e+00 0.00e+00 0
  0 1.7433050e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
  1 3.3498968e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
                                                   - 1.00e+00 1.00e+00f 1
  2 6.2387553e+03 0.00e+00 8.63e+00 -1.0 4.39e+00
                                                   - 1.00e+00 1.00e+00f 1
     1.0981700e+03 0.00e+00 2.49e+00 -1.0 2.87e+00
                                                   - 1.00e+00 1.00e+00f
  4 1.8219071e+02 0.00e+00 6.96e-01 -1.0 1.84e+00
                                                   - 1.00e+00 1.00e+00f 1
  5 2.8534326e+01 0.00e+00 1.91e-01 -1.7 1.17e+00
                                                   - 1.00e+00 1.00e+00f 1
    4.5704179e+00 0.00e+00 4.69e-02 -2.5 6.78e-01
                                                   - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f 1
  7 2.0605966e+00 0.00e+00 7.67e-03 -2.5 3.05e-01
  8
     1.9683212e+00 0.00e+00 4.00e-04 -3.8 7.35e-02
                                                   - 1.00e+00 1.00e+00f
    1.9680523e+00 0.00e+00 1.31e-06 -5.7 4.25e-03
  9
                                                   - 1.00e+00 1.00e+00f 1
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.9680523e+00 0.00e+00 1.41e-11 -8.6 1.40e-05
                                                  - 1.00e+00 1.00e+00f 1
Number of Iterations....: 10
                                (scaled)
                                                       (unscaled)
Objective..... 6.0633813587165422e-03
                                                 1.9680523214122152e+00
Dual infeasibility.....: 1.4118583374320126e-11
                                                  4.5826097916368261e-09
Constraint violation...: 0.0000000000000000e+00
                                                  0.0000000000000000e+00
                                                  0.0000000000000000e+00
Variable bound violation:
                         0.0000000000000000e+00
Overall NLP error....: 1.4118583374320126e-11
                                                  4.5826097916368261e-09
Number of objective function evaluations
                                                 = 11
Number of objective gradient evaluations
                                                 = 11
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 10
                                                 = 0.376
Total seconds in IPOPT
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                         3
Total number of variables....:
                                                         2
                   variables with only lower bounds:
                                                         0
              variables with lower and upper bounds:
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
                                                         0
  inequality constraints with lower and upper bounds:
       inequality constraints with only upper bounds:
                                                         0
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
  0 1.7437100e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 3.3508306e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
                                                   - 1.00e+00 1.00e+00f 1
  2 6.2409455e+03 0.00e+00 8.63e+00 -1.0 4.39e+00
                                                   - 1.00e+00 1.00e+00f 1
    1.0990139e+03 0.00e+00 2.49e+00 -1.0 2.87e+00
                                                   - 1.00e+00 1.00e+00f
     1.8321284e+02 0.00e+00 6.96e-01 -1.0 1.84e+00
                                                   - 1.00e+00 1.00e+00f 1
  5 3.0118995e+01 0.00e+00 1.90e-01 -1.7 1.16e+00
                                                   - 1.00e+00 1.00e+00f 1
  6 6.3964831e+00 0.00e+00 4.65e-02 -2.5 6.74e-01
                                                   - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f 1
  7 3.9584822e+00 0.00e+00 7.44e-03 -2.5 2.99e-01
    3.8731860e+00 0.00e+00 3.67e-04 -3.8 7.01e-02
                                                   - 1.00e+00 1.00e+00f 1
  8
     3.8729648e+00 0.00e+00 1.06e-06 -5.7 3.81e-03
                                                   - 1.00e+00 1.00e+00f
  9
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 3.8729648e+00 0.00e+00 8.94e-12 -8.6 1.11e-05
                                                  - 1.00e+00 1.00e+00f 1
Number of Iterations....: 10
                                (scaled)
                                                        (unscaled)
                                                  3.8729648134178034e+00
Objective...... 1.1932234929502137e-02
Dual infeasibility.....: 8.9421822039700225e-12
                                                  2.9024534997645897e-09
                                                  0.0000000000000000e+00
Constraint violation....: 0.0000000000000000e+00
Variable bound violation:
                         0.00000000000000000e+00
                                                  0.0000000000000000e+00
Complementarity....:
                         0.0000000000000000e+00
                                                  Overall NLP error...:
                         8.9421822039700225e-12
                                                  2.9024534997645897e-09
Number of objective function evaluations
                                                 = 11
Number of objective gradient evaluations
                                                 = 11
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 10
Total seconds in IPOPT
                                                 = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                         3
Total number of variables....:
                   variables with only lower bounds:
                                                         0
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
```

```
Total number of equality constraints....:
Total number of inequality constraints....:
                                                          0
       inequality constraints with only lower bounds:
  inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
                                                          0
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
  0 1.7445200e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                   - 0.00e+00 0.00e+00 0
  1 3.3526893e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
                                                    - 1.00e+00 1.00e+00f 1
  2 6.2452219e+03 0.00e+00 8.63e+00 -1.0 4.39e+00
                                                    - 1.00e+00 1.00e+00f 1
     1.1005974e+03 0.00e+00 2.49e+00 -1.0 2.87e+00
                                                    - 1.00e+00 1.00e+00f 1
  4 1.8512475e+02 0.00e+00 6.95e-01 -1.0 1.83e+00
                                                    - 1.00e+00 1.00e+00f 1
  5 3.3124594e+01 0.00e+00 1.88e-01 -1.7 1.16e+00
                                                    - 1.00e+00 1.00e+00f 1
  6 9.8733329e+00 0.00e+00 4.57e-02 -2.5 6.67e-01 - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
     7.5711712e+00 0.00e+00 7.01e-03 -2.5 2.89e-01
                                                       1.00e+00 1.00e+00f
     7.4980811e+00 0.00e+00 3.10e-04 -3.8 6.40e-02
    7.4979301e+00 0.00e+00 7.05e-07 -5.7 3.08e-03
                                                    - 1.00e+00 1.00e+00f 1
  9
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 7.4979301e+00 0.00e+00 3.68e-12 -8.6 7.05e-06
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 10
                                 (scaled)
                                                        (unscaled)
Objective..... 2.3100406937738620e-02
                                                   7.4979300838512017e+00
Dual infeasibility.....: 3.6827628054566818e-12
                                                   1.1953511513951298e-09
0.0000000000000000e+00
                          0.0000000000000000e+00
                                                   0.000000000000000e+00
Complementarity..... 0.00000000000000000+00
                                                   0.0000000000000000e+00
Overall NLP error....:
                                                   1.1953511513951298e-09
                          3.6827628054566818e-12
Number of objective function evaluations
                                                  = 11
Number of objective gradient evaluations
                                                  = 11
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 10
Total seconds in IPOPT
                                                  = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                          0
                                                          3
Number of nonzeros in Lagrangian Hessian....:
                                                          2
Total number of variables....:
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                          0
                   variables with only upper bounds:
                                                          0
Total number of equality constraints....:
Total number of inequality constraints....:
                                                          0
       inequality constraints with only lower bounds:
                                                          0
   inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
iter
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 1.7461400e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 3.3563719e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
                                                    - 1.00e+00 1.00e+00f 1
  2 6.2533666e+03 0.00e+00 8.63e+00 -1.0 4.39e+00
                                                    - 1.00e+00 1.00e+00f 1
  3 1.1033652e+03 0.00e+00 2.49e+00 -1.0 2.86e+00
4 1.8845496e+02 0.00e+00 6.92e-01 -1.0 1.83e+00
                                                    - 1.00e+00 1.00e+00f
                                                    - 1.00e+00 1.00e+00f 1
  5 3.8508295e+01 0.00e+00 1.86e-01 -1.7 1.15e+00
                                                    - 1.00e+00 1.00e+00f 1
  6 1.6154313e+01 0.00e+00 4.41e-02 -2.5 6.53e-01
                                                    - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
  7 1.4095165e+01 0.00e+00 6.23e-03 -2.5 2.70e-01
     1.4040889e+01 0.00e+00 2.24e-04 -3.8 5.37e-02
                                                    - 1.00e+00 1.00e+00f 1
  8
     1.4040816e+01 0.00e+00 3.25e-07 -5.7 2.06e-03
                                                    - 1.00e+00 1.00e+00f 1
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.4040816e+01 0.00e+00 6.88e-13 -8.6 3.00e-06
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 10
                                 (scaled)
                                                        (unscaled)
Objective...... 4.3258415310307836e-02
                                                   1.4040816441419718e+01
                                                   2.2343460415186200e-10
Dual infeasibility.....: 6.8838068935813052e-13
Constraint violation...:
                          0.00000000000000000e+00
                                                   0.0000000000000000e+00
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Variable bound violation:
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity....:
Overall NLP error.....: 6.8838068935813052e-13
                                                   2.2343460415186200e-10
Number of objective function evaluations
                                                  = 11
Number of objective gradient evaluations
                                                  = 11
Number of equality constraint evaluations
                                                  = 0
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 10
Total seconds in IPOPT
                                                  = 0.002
FXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                          3
Total number of variables....:
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                          0
                   variables with only upper bounds:
Total number of equality constraints....:
                                                          0
Total number of inequality constraints....:
                                                          0
       inequality constraints with only lower bounds:
                                                          0
   inequality constraints with lower and upper bounds:
       inequality constraints with only upper bounds:
                                                          0
                   inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
       obiective
  0 1.7493800e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                    - 0.00e+00 0.00e+00 0
  1 3.3636002e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
                                                     - 1.00e+00 1.00e+00f 1
  2 6.2680831e+03 0.00e+00 8.63e+00 -1.0 4.39e+00
                                                     - 1.00e+00 1.00e+00f 1
```

0

```
1.1074468e+03 0.00e+00 2.48e+00 -1.0 2.86e+00
                                                     - 1.00e+00 1.00e+00f 1
   4 1.9342361e+02 0.00e+00 6.88e-01 -1.0 1.82e+00
                                                     - 1.00e+00 1.00e+00f 1
    4.7005476e+01 0.00e+00 1.81e-01 -1.7 1.12e+00
                                                   - 1.00e+00 1.00e+00f 1
   6 \quad 2.6267967e + 01 \quad 0.00e + 00 \quad 4.12e - 02 \quad -2.5 \quad 6.26e - 01 \quad - \quad 1.00e + 00 \quad 1.00e + 00f \quad 1 
                                                     - 1.00e+00 1.00e+00f 1
     2.4597613e+01 0.00e+00 5.00e-03 -2.5 2.38e-01
     2.4566285e+01 0.00e+00 1.23e-04 -3.8 3.89e-02
                                                     - 1.00e+00 1.00e+00f 1
  9 2.4566265e+01 0.00e+00 8.00e-08 -5.7 9.97e-04
                                                    - 1.00e+00 1.00e+00f 1
iter
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  10 2.4566265e+01 0.00e+00 3.41e-14 -8.6 6.51e-07
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 10
                                 (scaled)
                                                         (unscaled)
Objective...... 7.5686319057403931e-02
                                                   2.4566265439652167e+01
Dual infeasibility.....: 3.4114610753593757e-14
                                                   1.1072920358401461e-11
Constraint violation...: 0.00000000000000000e+00 Variable bound violation: 0.00000000000000000e+00
                                                   0.0000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity.....: 0.0000000000000000e+00
                                                   0.0000000000000000e+00
Overall NLP error.....: 3.4114610753593757e-14
                                                   1.1072920358401461e-11
Number of objective function evaluations
                                                  = 11
Number of objective gradient evaluations
                                                   = 11
Number of equality constraint evaluations
                                                   = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                   = 10
Total seconds in IPOPT
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                           3
Total number of variables....:
                                                           2
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                           0
                    variables with only upper bounds:
                                                           0
Total number of equality constraints....:
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
                                                           0
                                                           0
       inequality constraints with only upper bounds:
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
  0 1.7558600e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
                                                     - 1.00e+00 1.00e+00f 1
  1 3.3775243e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
  2 6.2916872e+03 0.00e+00 8.62e+00 -1.0 4.39e+00
                                                     - 1.00e+00 1.00e+00f 1
                                                     - 1.00e+00 1.00e+00f
     1.1108594e+03 0.00e+00 2.48e+00 -1.0 2.85e+00
                                                     - 1.00e+00 1.00e+00f 1
  4 1.9865272e+02 0.00e+00 6.82e-01 -1.0 1.80e+00
  5 5.7090329e+01 0.00e+00 1.73e-01 -1.7 1.09e+00
                                                     - 1.00e+00 1.00e+00f 1
  6 3.8813060e+01 0.00e+00 3.62e-02 -2.5 5.80e-01
                                                     - 1.00e+00 1.00e+00f 1
  7 3.7634148e+01 0.00e+00 3.46e-03 -2.5 1.94e-01
                                                     - 1.00e+00 1.00e+00f 1
     3.7621358e+01 0.00e+00 4.64e-05 -3.8 2.31e-02
                                                     - 1.00e+00 1.00e+00f
                                                     - 1.00e+00 1.00e+00f 1
  9 3.7621356e+01 0.00e+00 8.65e-09 -5.7 3.16e-04
Number of Iterations....: 9
                                 (scaled)
                                                         (unscaled)
Objective..... 1.1590780612061255e-01
                                                   3.7621355710628421e+01
Dual infeasibility.....: 8.6470348589794690e-09
                                                   2.8066545745275558e-06
Constraint violation...: 0.00000000000000000e+00
                                                   0.0000000000000000e+00
Variable bound violation: 0.0000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity..... 0.0000000000000000e+00
                                                   0.0000000000000000e+00
Overall NLP error.....: 8.6470348589794690e-09
                                                   2.8066545745275558e-06
Number of objective function evaluations
                                                  = 10
Number of objective gradient evaluations
                                                  = 10
Number of equality constraint evaluations
                                                  = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 9
Total seconds in IPOPT
                                                  = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                           3
Total number of variables....:
                                                           2
                    variables with only lower bounds:
                                                           0
               variables with lower and upper bounds:
                                                           0
                   variables with only upper bounds:
Total number of equality constraints....:
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
                    inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
                                                     - 0.00e+00 0.00e+00
  0 1.7688200e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
     3.4033627e+04 0.00e+00 2.95e+01 -1.0 6.65e+00
                                                        1.00e+00 1.00e+00f 1
   2 6.3190145e+03 0.00e+00 8.61e+00 -1.0 4.38e+00
                                                     - 1.00e+00 1.00e+00f 1
   3 1.1058603e+03 0.00e+00 2.47e+00 -1.0 2.84e+00
                                                     - 1.00e+00 1.00e+00f 1
   4 2.0143272e+02 0.00e+00 6.76e-01 -1.0 1.79e+00
                                                     - 1.00e+00 1.00e+00f 1
    6.4290874e+01 0.00e+00 1.68e-01 -1.7 1.07e+00
                                                     - 1.00e+00 1.00e+00f
                                                     - 1.00e+00 1.00e+00f 1
    4.8155662e+01 0.00e+00 3.13e-02 -2.5 5.30e-01
                                                     - 1.00e+00 1.00e+00f 1
   7 4.7348699e+01 0.00e+00 2.28e-03 -2.5 1.53e-01
   8 4.7343951e+01 0.00e+00 1.57e-05 -3.8 1.30e-02
                                                     - 1.00e+00 1.00e+00f 1
  9 4.7343951e+01 0.00e+00 7.58e-10 -8.6 9.04e-05
                                                     - 1.00e+00 1.00e+00f 1
Number of Iterations....: 9
                                 (scaled)
                                                         (unscaled)
4.7343951238104751e+01
```

```
Constraint violation...: 0.00000000000000000e+00
                                                  Variable bound violation: 0.0000000000000000e+00
                                                  0.0000000000000000e+00
Complementarity...... 0.0000000000000000e+00
                                                  0.0000000000000000e+00
Overall NLP error....: 7.5829008896574595e-10
                                                  2.4612579707650179e-07
Number of objective function evaluations
                                                 = 10
Number of objective gradient evaluations
                                                 = 10
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 9
Total seconds in IPOPT
                                                 = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                          0
Number of nonzeros in Lagrangian Hessian....:
                                                          3
Total number of variables....:
                   variables with only lower bounds:
                                                          0
               variables with lower and upper bounds:
                                                          0
                   variables with only upper bounds:
                                                          0
Total number of equality constraints....:
                                                          0
Total number of inequality constraints....:
       inequality constraints with only lower bounds:
                                                          0
  inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
                                                          0
                   inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
  0 1.7947400e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 3.4478663e+04 0.00e+00 2.94e+01 -1.0 6.64e+00
                                                    - 1.00e+00 1.00e+00f 1
     6.3173660e+03 0.00e+00 8.59e+00 -1.0 4.37e+00
                                                      1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
  3 1.0839922e+03 0.00e+00 2.46e+00 -1.0 2.83e+00
                                                   - 1.00e+00 1.00e+00f 1
  4 2.0334390e+02 0.00e+00 6.75e-01 -1.0 1.79e+00
    6.7634580e+01 0.00e+00 1.67e-01 -1.7 1.07e+00
                                                    - 1.00e+00 1.00e+00f 1
     5.2349549e+01 0.00e+00 2.93e-02 -2.5 5.06e-01
                                                    - 1.00e+00 1.00e+00f 1
     5.1690316e+01 0.00e+00 1.80e-03 -2.5 1.34e-01
                                                    - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f 1
    5.1687580e+01 0.00e+00 8.54e-06 -3.8 9.38e-03
  9 5.1687580e+01 0.00e+00 1.95e-10 -8.6 4.49e-05
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 9
                                 (scaled)
                                                        (unscaled)
Objective..... 1.5924449947797065e-01
                                                  5.1687579640559711e+01
                                                  6.3282751483484390e-08
Dual infeasibility.....: 1.9496811720834430e-10
Variable bound violation:
                          0.0000000000000000e+00
                                                  0.0000000000000000e+00
Complementarity....:
                         0.0000000000000000e+00
                                                  Overall NLP error....: 1.9496811720834430e-10
                                                  6.3282751483484390e-08
Number of objective function evaluations
                                                 = 10
Number of objective gradient evaluations
                                                 = 10
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 9
Total seconds in IPOPT
                                                 = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                          0
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                          3
Total number of variables....:
                   variables with only lower bounds:
                                                          0
               variables with lower and upper bounds:
                   variables with only upper bounds:
Total number of equality constraints....:
                                                          0
Total number of inequality constraints....:
       inequality constraints with only lower bounds:
                                                          0
   inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
                   inf\_pr \quad inf\_du \ lg(mu) \ ||d|| \ lg(rg) \ alpha\_du \ alpha\_pr \ ls
iter
       objective
                                                       0.00e+00 0.00e+00
    1.8465800e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
  1 3.5138849e+04 0.00e+00 2.94e+01 -1.0 6.63e+00
                                                    - 1.00e+00 1.00e+00f 1
  2 6.2140325e+03 0.00e+00 8.56e+00 -1.0 4.35e+00
                                                    - 1.00e+00 1.00e+00f 1
  3 1.0649659e+03 0.00e+00 2.45e+00 -1.0 2.83e+00
                                                    - 1.00e+00 1.00e+00f 1
     2.0539422e+02 0.00e+00 6.78e-01 -1.0 1.81e+00
                                                    - 1.00e+00 1.00e+00f
                                                    - 1.00e+00 1.00e+00f 1
     6.9087791e+01 0.00e+00 1.67e-01 -1.7 1.06e+00
  6 5.4068824e+01 0.00e+00 2.86e-02 -2.5 4.97e-01
                                                    - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
  7 5.3457942e+01 0.00e+00 1.65e-03 -2.5 1.27e-01
    5.3455731e+01 0.00e+00 6.76e-06 -3.8 8.27e-03
                                                    - 1.00e+00 1.00e+00f 1
    5.3455731e+01 0.00e+00 1.15e-10 -8.6 3.42e-05
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 9
                                 (scaled)
                                                        (unscaled)
                         1.6469200545712953e-01
Objective....:
                                                  5.3455731131275101e+01
Dual infeasibility....:
                          1.1514704266657277e-10
                                                  3.7374427108716184e-08
                          Constraint violation...:
                                                  0.0000000000000000e+00
Variable bound violation:
                                                  0.00000000000000000e+00
                          0.0000000000000000e+00
                         0.0000000000000000e+00
Complementarity....:
                                                  0.0000000000000000e+00
Overall NLP error.....: 1.1514704266657277e-10
                                                  3.7374427108716184e-08
Number of objective function evaluations
                                                 = 10
Number of objective gradient evaluations
                                                 = 10
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 9
```

7.5829008896574595e-10

2.4612579707650179e-07

Dual infeasibility....:

Total number of equality constraints....:

0

```
0
        inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
        inequality constraints with only upper bounds:
                                                            0
iter
                    inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 2.5723400e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 3.5609181e+04 0.00e+00 2.93e+01 -1.0 6.94e+00
                                                      - 1.00e+00 1.00e+00f 1
                                                      - 1.00e+00 1.00e+00f 1
  2 5.8347829e+03 0.00e+00 8.54e+00 -1.0 4.36e+00
     1.0737730e+03 0.00e+00 2.47e+00 -1.0 2.87e+00
                                                      - 1.00e+00 1.00e+00f 1
  4 2.0791795e+02 0.00e+00 6.84e-01 -1.0 1.82e+00
                                                      - 1.00e+00 1.00e+00f 1
  5 7.0303219e+01 0.00e+00 1.68e-01 -1.7 1.06e+00
                                                      - 1.00e+00 1.00e+00f 1
  6 5.5365277e+01 0.00e+00 2.83e-02 -2.5 4.92e-01
                                                      - 1.00e+00 1.00e+00f 1
  7 5.4779704e+01 0.00e+00 1.56e-03 -2.5 1.23e-01
                                                      - 1.00e+00 1.00e+00f 1
  8 5.4777759e+01 0.00e+00 5.86e-06 -3.8 7.65e-03
                                                      - 1.00e+00 1.00e+00f 1
  9 5.4777759e+01 0.00e+00 8.32e-11 -8.6 2.88e-05
                                                      - 1.00e+00 1.00e+00f 1
Number of Iterations....: 9
                                  (scaled)
                                                           (unscaled)

      Objective
      1.6876504577070162e-01

      Dual infeasibility
      8.3231555988459215e-11

                                                    5.4777758556254334e+01
                                                    2.7015298442734089e-08
Constraint violation...: 0.00000000000000000e+00
                                                    0.0000000000000000e+00
Variable bound violation: 0.0000000000000000e+00
                                                    0.0000000000000000e+00
Complementarity.....: 0.0000000000000000e+00
                                                    0.0000000000000000e+00
Overall NLP error.....: 8.3231555988459215e-11
                                                    2.7015298442734089e-08
Number of objective function evaluations
                                                   = 10
Number of objective gradient evaluations
                                                   = 10
Number of equality constraint evaluations
                                                   = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                   = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                            0
Number of nonzeros in inequality constraint Jacobian.:
                                                            0
Number of nonzeros in Lagrangian Hessian....:
                                                            3
Total number of variables....:
                                                            0
                    variables with only lower bounds:
               variables with lower and upper bounds:
                    variables with only upper bounds:
Total number of equality constraints....:
Total number of inequality constraints....:
        inequality constraints with only lower bounds:
                                                            0
   inequality constraints with lower and upper bounds:
                                                            0
        inequality constraints with only upper bounds:
iter
        objective
                    inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 3.4017800e+05 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 3.4388008e+04 0.00e+00 2.26e+01 -1.0 7.73e+00 2 5.8438070e+03 0.00e+00 6.60e+00 -1.0 4.37e+00
                                                      - 1.00e+00 1.00e+00f 1
                                                      - 1.00e+00 1.00e+00f 1
  3 1.0760978e+03 0.00e+00 1.91e+00 -1.0 2.87e+00
                                                      - 1.00e+00 1.00e+00f 1
   4 2.0830294e+02 0.00e+00 5.29e-01 -1.0 1.82e+00
                                                      - 1.00e+00 1.00e+00f 1
  5 7.0412536e+01 0.00e+00 1.30e-01 -1.7 1.06e+00
                                                      - 1.00e+00 1.00e+00f 1
  6 5.5452379e+01 0.00e+00 2.19e-02 -2.5 4.92e-01 7 5.4866647e+01 0.00e+00 1.21e-03 -3.8 1.23e-01
                                                      - 1.00e+00 1.00e+00f
                                                      - 1.00e+00 1.00e+00f 1
  8 5.4864706e+01 0.00e+00 4.51e-06 -5.7 7.63e-03
                                                      - 1.00e+00 1.00e+00f 1
  9 5.4864706e+01 0.00e+00 6.37e-11 -8.6 2.87e-05
                                                      - 1.00e+00 1.00e+00f 1
Number of Iterations....: 9
                                  (scaled)
                                                           (unscaled)
Objective..... 1.3053701107579643e-01
                                                     5.4864705755157239e+01
Dual infeasibility.....: 6.3678834061857115e-11
                                                    2.6764213956198546e-08
Constraint violation...:
                           0.00000000000000000e+00
                                                    0.0000000000000000e+00
Variable bound violation:
                           0.00000000000000000e+00
                                                    0.0000000000000000e+00
Complementarity.....: 0.00000000000000000e+00
                                                    Overall NLP error.....: 6.3678834061857115e-11
                                                    2.6764213956198546e-08
Number of objective function evaluations
Number of objective gradient evaluations
                                                   = 10
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                    = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                            0
Number of nonzeros in Lagrangian Hessian....:
                                                            3
Total number of variables....:
                                                            2
                    variables with only lower bounds:
               variables with lower and upper bounds:
                    variables with only upper bounds:
                                                            0
Total number of equality constraints....:
                                                            0
Total number of inequality constraints....:
                                                            0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
        inequality constraints with only upper bounds:
                    inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
        objective
  0 5.0606600e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                      - 0.00e+00 0.00e+00
  1 3.3109579e+04 0.00e+00 1.20e+01 -1.0 8.28e+00
                                                       - 1.00e+00 1.00e+00f 1
  2 5.8538853e+03 0.00e+00 3.52e+00 -1.0 4.38e+00
                                                      - 1.00e+00 1.00e+00f 1
   3 1.0779167e+03 0.00e+00 1.02e+00 -1.0 2.87e+00
                                                      - 1.00e+00 1.00e+00f 1
     2.0860758e+02 0.00e+00 2.82e-01 -1.0 1.82e+00
                                                         1.00e+00 1.00e+00f
                                                      - 1.00e+00 1.00e+00f 1
  5 7.0481685e+01 0.00e+00 6.93e-02 -1.7 1.06e+00
  6 5.5496463e+01 0.00e+00 1.17e-02 -2.5 4.92e-01
                                                      - 1.00e+00 1.00e+00f 1
```

7 5.4909767e+01 0.00e+00 6.44e-04 -3.8 1.23e-01

- 1.00e+00 1.00e+00f 1

Total number of inequality constraints.....:

0

```
Number of Iterations....: 9
                                                          (unscaled)
                                 (scaled)
Objective..... 6.9596956567547774e-02
                                                   5.4907822914401137e+01
Dual infeasibility.....: 3.3959962436708391e-11
                                                   2.6792372764816715e-08
                                                   0.0000000000000000e+00
Constraint violation....: 0.00000000000000000e+00
Variable bound violation: 0.0000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity....:
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Overall NLP error....: 3.3959962436708391e-11
                                                   2.6792372764816715e-08
Number of objective function evaluations
                                                   = 10
Number of objective gradient evaluations
                                                   = 10
Number of equality constraint evaluations
                                                   = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                   = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                           3
Total number of variables....:
                                                           2
                    variables with only lower bounds:
                                                           0
               variables with lower and upper bounds:
                                                           0
                    variables with only upper bounds:
Total number of equality constraints....:
                                                           0
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
                                                           0
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       obiective
  0 8.3784200e+05 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                     - 0.00e+00 0.00e+00
  1 3.2161183e+04 0.00e+00 6.22e+00 -1.0 8.62e+00
                                                     - 1.00e+00 1.00e+00f 1
  2 5.8607553e+03 0.00e+00 1.82e+00 -1.0 4.39e+00
                                                     - 1.00e+00 1.00e+00f 1
  3 1.0791453e+03 0.00e+00 5.27e-01 -1.0 2.87e+00 - 1.00e+00 1.00e+00f 1
                                                     - 1.00e+00 1.00e+00f 1
  4 2.0881436e+02 0.00e+00 1.46e-01 -1.7 1.82e+00
     7.0523349e+01 0.00e+00 3.59e-02 -2.5 1.06e+00
                                                        1.00e+00 1.00e+00f
    5.5518845e+01 0.00e+00 6.03e-03 -2.5 4.92e-01
                                                     - 1.00e+00 1.00e+00f 1
  7 5.4931241e+01 0.00e+00 3.33e-04 -3.8 1.23e-01
                                                     - 1.00e+00 1.00e+00f 1
                                                     - 1.00e+00 1.00e+00f 1
  8 5.4929293e+01 0.00e+00 1.25e-06 -5.7 7.64e-03
                                                     - 1.00e+00 1.00e+00f 1
  9 5.4929293e+01 0.00e+00 1.76e-11 -8.6 2.88e-05
Number of Iterations....: 9
                                                         (unscaled)
                                 (scaled)
Objective..... 3.5990416134754580e-02
                                                   5.4929292913185130e+01
Dual infeasibility....: 1.7611962014066064e-11 Constraint violation...: 0.00000000000000000e+00
                                                    2.6879728665107908e-08
                                                   0.0000000000000000e+00
Variable bound violation: 0.00000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity...... 0.0000000000000000e+00
                                                    0.0000000000000000e+00
Overall NLP error....: 1.7611962014066064e-11
                                                   2.6879728665107908e-08
Number of objective function evaluations
                                                   = 10
Number of objective gradient evaluations
                                                   = 10
Number of equality constraint evaluations
                                                   = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations
                                                   = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                   = 0.002
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                           0
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                           3
Total number of variables....:
                                                           2
                    variables with only lower bounds:
                                                           0
               variables with lower and upper bounds:
                                                           0
                    variables with only upper bounds:
                                                           0
Total number of equality constraints.....
                                                           0
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
                                                           0
   inequality constraints with lower and upper bounds:
       inequality constraints with only upper bounds:
                    inf pr inf du \lg(mu) ||d|| \lg(rg) alpha du alpha pr \lg r
iter
       obiective
   0 1.5013940e+06 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                    - 0.00e+00 0.00e+00
  1 3.1577858e+04 0.00e+00 3.16e+00 -1.0 8.80e+00
                                                     - 1.00e+00 1.00e+00f 1
     5.8647994e+03 0.00e+00 9.27e-01 -1.0 4.39e+00
                                                     - 1.00e+00 1.00e+00f
  3 1.0798728e+03 0.00e+00 2.68e-01 -1.7 2.87e+00
                                                     - 1.00e+00 1.00e+00f 1
  4 2.0893706e+02 0.00e+00 7.43e-02 -1.7 1.82e+00
                                                     - 1.00e+00 1.00e+00f 1
  5 7.0546700e+01 0.00e+00 1.83e-02 -2.5 1.06e+00
                                                     - 1.00e+00 1.00e+00f 1
  6 5.5530166e+01 0.00e+00 3.07e-03 -3.8 4.92e-01
                                                     - 1.00e+00 1.00e+00f 1
                                                     - 1.00e+00 1.00e+00f 1
     5.4941957e+01 0.00e+00 1.70e-04 -3.8 1.23e-01
     5.4940006e+01 0.00e+00 6.34e-07 -5.7 7.64e-03
                                                        1.00e+00 1.00e+00f 1
    5.4940006e+01 0.00e+00 8.98e-12 -8.6 2.88e-05
                                                     - 1.00e+00 1.00e+00f 1
Number of Iterations....: 9
                                 (scaled)
                                                          (unscaled)
Objective..... 1.8308575048419630e-02
                                                    5.4940005833796654e+01
Dual infeasibility....:
                          8.9807927170583881e-12
                                                    2.6949383169494467e-08
Constraint violation...:
                          0.0000000000000000e+00
                                                    0.0000000000000000e+00
Variable bound violation:
                          0.0000000000000000e+00
                                                    0.0000000000000000e+00
                          0.0000000000000000e+00
                                                    0.00000000000000000e+00
Complementarity....:
```

8.9807927170583881e-12

2.6949383169494467e-08

Overall NLP error....:

5.4907823e+01 0.00e+00 2.40e-06 -5.7 7.63e-03

9 5.4907823e+01 0.00e+00 3.40e-11 -8.6 2.87e-05

- 1.00e+00 1.00e+00f 1

- 1.00e+00 1.00e+00f 1

```
Number of inequality constraint evaluations
                                                         = 0
       Number of equality constraint Jacobian evaluations
                                                        = 0
       Number of inequality constraint Jacobian evaluations = 0
      Number of Lagrangian Hessian evaluations
                                                         = 9
      Total seconds in IPOPT
                                                         = 0.002
      EXIT: Optimal Solution Found.
       r Info:
                              1.9e + 00
                        103
                                           first order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       Info: 2 137 1.9e+00 first_order
@ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       - Info:
                  3
                        171 1.7e+00
                                           first order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       ┌ Info:
                  4
                        205 1.5e+00
                                           first_order
       L @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5 JP/Lab5-notebook.ipynb:61
        Info:
                        236
                             1.1e+00
                                           first_order
       [ @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
                        267 5.5e-01
       г Info:
                   6
                                           first order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       r Info:
                  7
                        298 2.4e-01
                                           first order
       - Info:
                  8
                        329 1.1e-01
                                           first_order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       ┌ Info:
                   9
                        360 5.4e-02
                                           first order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
        · Info:
                 10
                        391 2.6e-02
                                           first order
       first order
       ┌ Info:
                 11
                        422 1.3e-02
       L @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       ┌ Info:
                  12
                        453
                             6.5e-03
                                           first_order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       ┌ Info:
                 13
                         484
                              3.2e-03
                                           first_order
       - Info:
                         515 1.6e-03
                                           first_order
       [ @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
                        546 8.1e-04
       - Info:
                 15
                                          first order
       @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
       Test Passed
In [ ]: print(stats.multipliers)
       print((stats.solution[:,1]))
       [7.1777085169e-313][1.0008083416168554, 2.709969136165859]
        Vérifier que la solution rendue vérifie les conditions KKT avec la fonction de la question précédente.
In []: fH(x) = (x[2]+x[1].^2-11)^2 + (x[1]+x[2].^2-7)^2
       x0H = [10., 20.]
        cH(x) = [x[1]-1]
       himmelblau = ADNLPModel(fH, x0H, cH, [0.], [0.]);
       stats = ipopt(himmelblau)
       KKT_eq_constraint(himmelblau, stats.solution, stats.multipliers )
       This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
       Number of nonzeros in equality constraint Jacobian...:
                                                                  0
       Number of nonzeros in inequality constraint Jacobian.:
       Number of nonzeros in Lagrangian Hessian....:
                                                                  3
       Total number of variables....:
                                                                  2
                          variables with only lower bounds:
                                                                  0
                      variables with lower and upper bounds:
                                                                  0
                          variables with only upper bounds:
      Total number of equality constraints....:
                                                                  1
                                                                  0
       Total number of inequality constraints....:
              inequality constraints with only lower bounds:
         inequality constraints with lower and upper bounds:
                                                                  0
              inequality constraints with only upper bounds:
                          inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
       iter
              objective
            1.7429000e+05 9.00e+00 1.00e+02 -1.0 0.00e+00 3.0904536e+04 0.00e+00 2.92e+01 -1.0 9.00e+00
                                                              0.00e+00 0.00e+00
         0
                                                              1.00e+00 1.00e+00f 1
         1
                                                           - 1.00e+00 1.00e+00f 1
         2 5.8693387e+03 0.00e+00 8.57e+00 -1.0 4.39e+00
           1.0806931e+03 0.00e+00 2.48e+00 -1.0 2.87e+00
                                                           - 1.00e+00 1.00e+00f 1
         4 2.0907560e+02 0.00e+00 6.88e-01 -1.0 1.82e+00
                                                           - 1.00e+00 1.00e+00f 1
            7.0572121e+01 0.00e+00 1.69e-01 -1.7 1.06e+00
                                                            - 1.00e+00 1.00e+00f
           5.5541596e+01 0.00e+00 2.84e-02 -2.5 4.92e-01
                                                            - 1.00e+00 1.00e+00f 1
                                                            - 1.00e+00 1.00e+00f 1
            5.4952659e+01 0.00e+00 1.57e-03 -2.5 1.23e-01
         8 5.4950704e+01 0.00e+00 5.88e-06 -3.8 7.65e-03
                                                            - 1.00e+00 1.00e+00f 1
            5.4950704e+01 0.00e+00 8.33e-11 -8.6 2.88e-05
       Number of Iterations....: 9
                                        (scaled)
                                                                (unscaled)
       Objective..... 1.6929787436250029e-01
                                                          5.4950704060580350e+01
      Dual infeasibility.....: 8.3309050636453264e-11
Constraint violation...: 0.0000000000000000e+00
Variable bound violation: 0.0000000000000000e+00
                                                          2.7040451655580000e-08
                                                          0.0000000000000000e+00
                                                         0.0000000000000000e+00
       Overall NLP error....: 8.3309050636453264e-11
                                                          2.7040451655580000e-08
       Number of objective function evaluations
                                                         = 10
       Number of objective gradient evaluations
                                                         = 10
       Number of equality constraint evaluations
                                                         = 10
       Number of inequality constraint evaluations
                                                         = 0
       Number of equality constraint Jacobian evaluations = 10
      Number of inequality constraint Jacobian evaluations = 0
      Number of Lagrangian Hessian evaluations
      Total seconds in IPOPT
                                                         = 0.627
       EXIT: Optimal Solution Found.
       [1.0 \ 0.0][-26.469565896135332, \ 2.704045165558e-8][26.469565897798233][1.6629009280677565e-9, \ 2.704045165558e-8][0.0]
       true
       Les contraintes de KKT sont respectées.
```

Number of objective function evaluations Number of objective gradient evaluations

Number of equality constraint evaluations

= 10

Devoir - Question 1 - Un problème ADNLProblems

```
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                        15
Total number of variables....:
                                                         5
                   variables with only lower bounds:
              variables with lower and upper bounds:
                                                         0
                                                         0
                   variables with only upper bounds:
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
  inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
                                                         0
iter
       objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 3.0850006e+02 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                  - 0.00e+00 0.00e+00 0
  1 5.3509646e+01 0.00e+00 3.33e+01 -1.0 7.16e+00
                                                   - 1.00e+00 1.00e+00f 1
     1.1348680e+01 0.00e+00 9.86e+00 -1.0 1.62e+00
                                                  - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f
     3.2269595e+00 0.00e+00 2.92e+00 -1.0 1.13e+00
  4 1.6428861e+00 0.00e+00 8.65e-01 -1.0 7.85e-01
                                                  - 1.00e+00 1.00e+00f 1
  5 1.3301283e+00 0.00e+00 2.56e-01 -1.7 5.27e-01
                                                  - 1.00e+00 1.00e+00f 1
  6 1.2683490e+00 0.00e+00 7.60e-02 -1.7 3.51e-01
                                                  - 1.00e+00 1.00e+00f 1
  7 1.2561456e+00 0.00e+00 2.25e-02 -2.5 2.34e-01
                                                  - 1.00e+00 1.00e+00f 1
  8
     1.2537351e+00 0.00e+00 6.67e-03 -3.8 1.56e-01
                                                  - 1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
  9 1.2532590e+00 0.00e+00 1.98e-03 -3.8 1.04e-01
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.2531649e+00 0.00e+00 5.86e-04 -3.8 6.94e-02 - 1.00e+00 1.00e+00f 1
 11 1.2531463e+00 0.00e+00 1.73e-04 -5.7 4.62e-02
                                                   - 1.00e+00 1.00e+00f 1
     1.2531427e+00 0.00e+00 5.14e-05 -5.7 3.08e-02
                                                   - 1.00e+00 1.00e+00f
                                                  - 1.00e+00 1.00e+00f 1
 13 1.2531419e+00 0.00e+00 1.52e-05 -5.7 2.06e-02
 14 1.2531418e+00 0.00e+00 4.51e-06 -8.6 1.37e-02
                                                 - 1.00e+00 1.00e+00f 1
 15 1.2531418e+00 0.00e+00 1.34e-06 -8.6 9.13e-03
                                                - 1.00e+00 1.00e+00f 1
 16 1.2531418e+00 0.00e+00 3.96e-07 -8.6 6.09e-03 - 1.00e+00 1.00e+00f 1
                                                  - 1.00e+00 1.00e+00f 1
 17
     1.2531418e+00 0.00e+00 1.17e-07 -8.6 4.06e-03
     1.2531418e+00 0.00e+00 3.48e-08 -8.6 2.71e-03
                                                   - 1.00e+00 1.00e+00f
 19 1.2531418e+00 0.00e+00 1.03e-08 -8.6 1.80e-03
                                                  - 1.00e+00 1.00e+00f 1
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 20 1.2531418e+00 0.00e+00 3.05e-09 -9.0 1.20e-03
                                                  - 1.00e+00 1.00e+00f 1
Number of Iterations....: 20
                                (scaled)
                                                       (unscaled)
Objective..... 5.4962357586802446e-01
                                                 1.2531417529790958e+00
Dual infeasibility.....: 3.0537225420637178e-09
                                                 6.9624873959052777e-09
                                                 0.0000000000000000e+00
Constraint violation...:
                         0.0000000000000000e+00
0.0000000000000000e+00
Overall NLP error....: 3.0537225420637178e-09
                                                 6.9624873959052777e-09
Number of objective function evaluations
                                                = 21
Number of objective gradient evaluations
                                                = 21
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                = 0
Number of equality constraint Jacobian evaluations
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                = 20
Total seconds in IPOPT
                                                 = 1.442
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                         0
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                        15
Total number of variables....:
                   variables with only lower bounds:
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
                                                         0
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
  0 3.5100006e+02 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 5.3524303e+01 0.00e+00 3.79e+01 -1.0 7.16e+00
                                                   - 1.00e+00 1.00e+00f 1
                                                  - 1.00e+00 1.00e+00f 1
  2 1.1538711e+01 0.00e+00 1.12e+01 -1.0 1.57e+00
     3.4640085e+00 0.00e+00 3.33e+00 -1.0 1.13e+00
                                                      1.00e+00 1.00e+00f
                                                      1.00e+00 1.00e+00f
     1.8805313e+00 0.00e+00 9.87e-01 -1.0 7.87e-01
    1.5677735e+00 0.00e+00 2.92e-01 -1.7 5.27e-01
                                                   - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f 1
    1.5059941e+00 0.00e+00 8.66e-02 -1.7 3.51e-01
     1.4937908e+00 0.00e+00 2.57e-02 -2.5 2.34e-01
                                                   - 1.00e+00 1.00e+00f 1
  8
     1.4913803e+00 0.00e+00 7.60e-03 -3.8 1.56e-01
                                                      1.00e+00 1.00e+00f
    1.4909041e+00 0.00e+00 2.25e-03 -3.8 1.04e-01
                                                      1.00e+00 1.00e+00f 1
  9
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.4908101e+00 0.00e+00 6.68e-04 -3.8 6.94e-02
                                                   - 1.00e+00 1.00e+00f 1
 11 1.4907915e+00 0.00e+00 1.98e-04 -5.7 4.62e-02
                                                   - 1.00e+00 1.00e+00f 1
                                   -5.7 3.08e-02
     1.4907878e+00 0.00e+00 5.86e-05
                                                      1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
 13 1.4907871e+00 0.00e+00 1.74e-05 -5.7 2.06e-02
 14 1.4907870e+00 0.00e+00 5.14e-06 -8.6 1.37e-02
                                                   - 1.00e+00 1.00e+00f 1
  15 1.4907869e+00 0.00e+00 1.52e-06 -8.6 9.13e-03
                                                   - 1.00e+00 1.00e+00f 1
  16 1.4907869e+00 0.00e+00 4.52e-07 -8.6 6.09e-03
                                                   - 1.00e+00 1.00e+00f 1
  17
     1.4907869e+00 0.00e+00 1.34e-07 -8.6 4.06e-03
                                                   - 1.00e+00 1.00e+00f 1
     1.4907869e+00 0.00e+00 3.97e-08 -8.6 2.71e-03
                                                      1.00e+00 1.00e+00f
    1.4907869e+00 0.00e+00 1.17e-08 -8.6 1.80e-03
                                                   - 1.00e+00 1.00e+00f 1
 19
                  inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
       obiective
     1.4907869e+00 0.00e+00 3.48e-09 -9.0 1.20e-03
                                                   - 1.00e+00 1.00e+00f 1
Number of Iterations....: 20
                                (scaled)
                                                       (unscaled)
Objective....:
                         7.4539345984100414e-01
                                                 1.4907869196820083e+00
                         3.4812436978986599e-09
Dual infeasibility....:
                                                 6.9624873957973199e-09
                         0.0000000000000000e+00
                                                 0.00000000000000000e+00
Constraint violation...:
                         Variable bound violation:
Complementarity....:
                         0.0000000000000000e+00
                                                 0.0000000000000000e+00
Overall NLP error....:
                         3.4812436978986599e-09
                                                 6.9624873957973199e-09
```

```
Number of objective gradient evaluations
                                                  = 21
Number of equality constraint evaluations
                                                  = 0
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 20
Total seconds in IPOPT
                                                  = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                           0
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                          15
Total number of variables....:
                                                           0
                    variables with only lower bounds:
               variables with lower and upper bounds:
                    variables with only upper bounds:
                                                           0
Total number of equality constraints....:
Total number of inequality constraints....:
       inequality constraints with only lower bounds:
                                                           0
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
                                                           0
                   inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
  0 4.3600006e+02 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 5.3531665e+01 0.00e+00 5.27e+01 -1.0 7.16e+00 2 1.1687412e+01 0.00e+00 1.56e+01 -1.0 1.52e+00
                                                     - 1.00e+00 1.00e+00f
                                                    - 1.00e+00 1.00e+00f 1
  3 3.6362962e+00 0.00e+00 4.62e+00 -1.0 1.13e+00
                                                    - 1.00e+00 1.00e+00f 1
   4 2.0529254e+00 0.00e+00 1.37e+00 -1.0 7.88e-01 - 1.00e+00 1.00e+00f 1
  5 1.7401676e+00 0.00e+00 4.06e-01 -1.0 5.27e-01 - 1.00e+00 1.00e+00f 1
     1.6783883e+00 0.00e+00 1.20e-01 -1.7 3.51e-01
                                                    - 1.00e+00 1.00e+00f 1
  6
                                                       1.00e+00 1.00e+00f
     1.6661850e+00 0.00e+00 3.56e-02 -2.5 2.34e-01
  8 1.6637744e+00 0.00e+00 1.06e-02 -2.5 1.56e-01
                                                    - 1.00e+00 1.00e+00f 1
  9 1.6632983e+00 0.00e+00 3.13e-03 -3.8 1.04e-01
                                                     - 1.00e+00 1.00e+00f 1
iter
       objective
                  inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 10 1.6632042e+00 0.00e+00 9.27e-04 -3.8 6.94e-02 - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
     1.6631856e+00 0.00e+00 2.75e-04 -5.7 4.62e-02
 12 1.6631820e+00 0.00e+00 8.14e-05 -5.7 3.08e-02
                                                    - 1.00e+00 1.00e+00f 1
  13 1.6631812e+00 0.00e+00 2.41e-05 -5.7 2.06e-02 - 1.00e+00 1.00e+00f 1
  14 1.6631811e+00 0.00e+00 7.15e-06 -5.7 1.37e-02 - 1.00e+00 1.00e+00f 1
    1.6631811e+00 0.00e+00 2.12e-06 -8.6 9.13e-03 - 1.00e+00 1.00e+00f 1
  15
     1.6631811e+00 0.00e+00 6.27e-07 -8.6 6.09e-03
                                                     - 1.00e+00 1.00e+00f
 17 1.6631811e+00 0.00e+00 1.86e-07 -8.6 4.06e-03
                                                    - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
 18 1.6631811e+00 0.00e+00 5.51e-08 -8.6 2.71e-03
                                                   - 1.00e+00 1.00e+00f 1
 19 1.6631811e+00 0.00e+00 1.63e-08 -8.6 1.80e-03
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
    1.6631811e+00 0.00e+00 4.84e-09 -9.0 1.20e-03
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 20
                                 (scaled)
                                                         (unscaled)
Objective....: 1.1549868454069627e+00
                                                   1.6631810573860264e+00
Dual infeasibility....:
                          4.8350656254193936e-09
                                                   6.9624945006039264e-09
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Constraint violation...:
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Variable bound violation:
                          0.0000000000000000e+00
                                                   Complementarity....:
Overall NLP error....:
                         4.8350656254193936e-09
                                                   6.9624945006039264e-09
Number of objective function evaluations
                                                  = 21
Number of objective gradient evaluations
                                                  = 21
Number of equality constraint evaluations
                                                  = 0
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations
                                                  = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 20
Total seconds in IPOPT
                                                  = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
                                                           0
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                          15
Total number of variables....:
                                                           5
                                                           0
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                           0
                    variables with only upper bounds:
                                                           0
Total number of equality constraints....:
                                                           0
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
                                                           0
                    inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
  0 6.0600006e+02 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                     - 0.00e+00 0.00e+00
     5.3535354e+01 0.00e+00 3.16e+01
                                     -1.0 7.16e+00
                                                        1.00e+00 1.00e+00f
                                                     - 1.00e+00 1.00e+00f 1
                                    -1.0 1.49e+00
  2 1.1785200e+01 0.00e+00 9.36e+00
                                                     - 1.00e+00 1.00e+00f 1
  3 3.7449813e+00 0.00e+00 2.77e+00 -1.0 1.14e+00
   4 2.1616322e+00 0.00e+00 8.22e-01 -1.0 7.89e-01
                                                     - 1.00e+00 1.00e+00f 1
   5 1.8488744e+00 0.00e+00 2.44e-01 -1.7 5.27e-01
                                                     - 1.00e+00 1.00e+00f 1
                                                        1.00e+00 1.00e+00f
  6
     1.7870951e+00 0.00e+00 7.22e-02 -1.7 3.51e-01
                                                        1.00e+00 1.00e+00f
     1.7748918e+00 0.00e+00 2.14e-02
                                    -2.5 2.34e-01
                                                        1.00e+00 1.00e+00f 1
    1.7724812e+00 0.00e+00 6.34e-03 -3.8 1.56e-01
   9 1.7720051e+00 0.00e+00 1.88e-03 -3.8 1.04e-01
                                                        1.00e+00 1.00e+00f 1
iter
       objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
    1.7719110e+00 0.00e+00 5.56e-04 -3.8 6.94e-02
                                                     - 1.00e+00 1.00e+00f 1
  10
     1.7718925e+00 0.00e+00 1.65e-04
                                    -5.7 4.62e-02
                                                        1.00e+00 1.00e+00f
                                                     - 1.00e+00 1.00e+00f 1
 12 1.7718888e+00 0.00e+00 4.88e-05 -5.7 3.08e-02
  13 1.7718881e+00 0.00e+00 1.45e-05 -5.7 2.06e-02
                                                     - 1.00e+00 1.00e+00f 1
  14 1.7718879e+00 0.00e+00 4.29e-06 -8.6 1.37e-02
                                                     - 1.00e+00 1.00e+00f 1
  15
    1.7718879e+00 0.00e+00 1.27e-06 -8.6 9.13e-03
                                                     - 1.00e+00 1.00e+00f 1
     1.7718879e+00 0.00e+00 3.76e-07
                                     -8.6 6.09e-03
                                                        1.00e+00 1.00e+00f
                                                        1.00e+00 1.00e+00f 1
 17 1.7718879e+00 0.00e+00 1.12e-07 -8.6 4.06e-03
 18 1.7718879e+00 0.00e+00 3.30e-08 -8.6 2.71e-03
                                                     - 1.00e+00 1.00e+00f 1
```

19 1.7718879e+00 0.00e+00 9.79e-09 -8.6 1.80e-03

- 1.00e+00 1.00e+00f 1

Number of objective function evaluations

```
(scaled)
                                                        (unscaled)
Objective..... 7.3829252565870207e-01
                                                  1.7718878863643921e+00
Dual infeasibility....:
                          9.7910703097715200e-09
                                                  2.3498380754901698e-08
Constraint violation...:
                          0.0000000000000000e+00
                                                  Variable bound violation: 0.0000000000000000e+00
                                                  0.0000000000000000e+00
Complementarity...... 0.0000000000000000e+00
                                                  0.0000000000000000e+00
Overall NLP error.....: 9.7910703097715200e-09
                                                  2.3498380754901698e-08
Number of objective function evaluations
                                                 = 20
Number of objective gradient evaluations
                                                 = 20
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 19
Total seconds in IPOPT
                                                 = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                          0
Number of nonzeros in inequality constraint Jacobian.:
                                                          0
Number of nonzeros in Lagrangian Hessian....:
                                                         15
Total number of variables....:
                                                          0
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                          0
                    variables with only upper bounds:
                                                          0
Total number of equality constraints....:
                                                          0
Total number of inequality constraints....:
       inequality constraints with only lower bounds:
                                                          0
  inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
                                                          0
                   inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
       objective
  0 9.4600006e+02 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00
  1 5.3537201e+01 0.00e+00 1.58e+01 -1.0 7.16e+00
                                                    - 1.00e+00 1.00e+00f 1
     1.1842273e+01 0.00e+00 4.68e+00 -1.0 1.47e+00
                                                    - 1.00e+00 1.00e+00f 1
  3 3.8070711e+00 0.00e+00 1.39e+00 -1.0 1.14e+00
                                                   - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
  4 2.2237279e+00 0.00e+00 4.11e-01 -1.0 7.89e-01
  5 1.9109701e+00 0.00e+00 1.22e-01 -1.7 5.27e-01 - 1.00e+00 1.00e+00f 1
  6 1.8491907e+00 0.00e+00 3.61e-02 -2.5 3.51e-01
                                                   - 1.00e+00 1.00e+00f 1
                                                       1.00e+00 1.00e+00f
     1.8369874e+00 0.00e+00 1.07e-02 -2.5 2.34e-01
  8 1.8345769e+00 0.00e+00 3.17e-03 -3.8 1.56e-01
                                                    - 1.00e+00 1.00e+00f 1
  9 1.8341007e+00 0.00e+00 9.39e-04 -3.8 1.04e-01
                                                    - 1.00e+00 1.00e+00f 1
       objective
                  inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.8340067e+00 0.00e+00 2.78e-04 -5.7 6.94e-02 - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f
 11 1.8339881e+00 0.00e+00 8.24e-05 -5.7 4.62e-02
                                                    - 1.00e+00 1.00e+00f 1
 12 1.8339844e+00 0.00e+00 2.44e-05 -5.7 3.08e-02
 13 1.8339837e+00 0.00e+00 7.24e-06 -5.7 2.06e-02
                                                   - 1.00e+00 1.00e+00f 1
 14 1.8339836e+00 0.00e+00 2.14e-06 -8.6 1.37e-02
                                                    - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
 15 1.8339835e+00 0.00e+00 6.35e-07 -8.6 9.13e-03
     1.8339835e+00 0.00e+00 1.88e-07 -8.6 6.09e-03
                                                    - 1.00e+00 1.00e+00f
                                                    - 1.00e+00 1.00e+00f 1
 17
    1.8339835e+00 0.00e+00 5.58e-08 -8.6 4.06e-03
    1.8339835e+00 0.00e+00 1.65e-08 -8.6 2.71e-03
                                                    - 1.00e+00 1.00e+00f 1
 18
    1.8339835e+00 0.00e+00 4.90e-09 -9.0 1.80e-03
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 19
                                 (scaled)
                                                        (unscaled)
Objective...... 3.8208142817820184e-01
                                                  1.8339835192919476e+00
Dual infeasibility.....: 4.8955185300066625e-09
                                                  2.3498394950076199e-08
Constraint violation...:
                         0.00000000000000000e+00
                                                  0.0000000000000000e+00
Variable bound violation:
                          0.0000000000000000e+00
                                                  0.0000000000000000e+00
                          Complementarity....:
Overall NLP error....:
                          4.8955185300066625e-09
                                                  2.3498394950076199e-08
Number of objective function evaluations
                                                  = 20
Number of objective gradient evaluations
                                                 = 20
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations
                                                 = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 19
Total seconds in IPOPT
                                                 = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
                                                          0
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                          0
Number of nonzeros in Lagrangian Hessian....:
                                                         15
Total number of variables....:
                                                          5
                   variables with only lower bounds:
                                                          0
               variables with lower and upper bounds:
                                                          0
                   variables with only upper bounds:
Total number of equality constraints....:
Total number of inequality constraints....:
                                                          0
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
       inequality constraints with only upper bounds:
       objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 1.6260001e+03 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                    - 0.00e+00 0.00e+00
  1 5.3538125e+01 0.00e+00 7.90e+00 -1.0 7.16e+00
                                                    - 1.00e+00 1.00e+00f 1
  2 1.1873274e+01 0.00e+00 2.34e+00 -1.0 1.46e+00
                                                    - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f
    3.8404375e+00 0.00e+00 6.94e-01 -1.0 1.14e+00
                                                       1.00e+00 1.00e+00f
     2.2570963e+00 0.00e+00 2.06e-01 -1.7 7.89e-01
                                                    - 1.00e+00 1.00e+00f 1
  5 1.9443384e+00 0.00e+00 6.09e-02 -1.7 5.27e-01
  6 1.8825591e+00 0.00e+00 1.80e-02 -2.5 3.51e-01
                                                    - 1.00e+00 1.00e+00f 1
  7 1.8703558e+00 0.00e+00 5.35e-03 -3.8 2.34e-01
                                                    - 1.00e+00 1.00e+00f 1
  8 1.8679453e+00 0.00e+00 1.58e-03 -3.8 1.56e-01
                                                    - 1.00e+00 1.00e+00f 1
     1.8674691e+00 0.00e+00 4.69e-04 -3.8 1.04e-01
                                                       1.00e+00 1.00e+00f
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.8673751e+00 0.00e+00 1.39e-04 -5.7 6.94e-02
                                                       1.00e+00 1.00e+00f 1
```

11 1.8673565e+00 0.00e+00 4.12e-05 -5.7 4.62e-02

1.00e+00 1.00e+00f 1

```
1.8673528e+00 0.00e+00 1.22e-05 -5.7 3.08e-02
                                                     - 1.00e+00 1.00e+00f 1
  13 1.8673521e+00 0.00e+00 3.62e-06 -8.6 2.06e-02
                                                    - 1.00e+00 1.00e+00f 1
  14 1.8673519e+00 0.00e+00 1.07e-06 -8.6 1.37e-02
                                                    - 1.00e+00 1.00e+00f 1
  15 1.8673519e+00 0.00e+00 3.18e-07 -8.6 9.13e-03 - 1.00e+00 1.00e+00f 1
     1.8673519e+00 0.00e+00 9.41e-08 -8.6 6.09e-03
                                                    - 1.00e+00 1.00e+00f 1
  16
     1.8673519e+00 0.00e+00 2.79e-08 -8.6 4.06e-03
                                                     - 1.00e+00 1.00e+00f 1
  17
                                                    - 1.00e+00 1.00e+00f 1
  18 1.8673519e+00 0.00e+00 8.26e-09 -8.6 2.71e-03
Number of Iterations....: 18
                                 (scaled)
                                                         (unscaled)
Objective..... 1.9451621293193161e-01
                                                   1.8673519094352549e+00
Dual infeasibility.....: 8.2611710042977759e-09
                                                   7.9307083026775353e-08
Constraint violation....: 0.000000000000000000e+00
                                                   0.000000000000000e+00
Variable bound violation: 0.0000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity....:
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Overall NLP error.....: 8.2611710042977759e-09
                                                   7.9307083026775353e-08
Number of objective function evaluations
                                                  = 19
Number of objective gradient evaluations
                                                  = 19
                                                  = 0
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                  = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                           0
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                          15
Total number of variables....:
                                                           5
                    variables with only lower bounds:
                                                           0
               variables with lower and upper bounds:
                                                           0
                   variables with only upper bounds:
Total number of equality constraints....:
                                                           0
Total number of inequality constraints....:
                                                           0
       inequality constraints with only lower bounds:
                                                           0
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
iter
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
       objective
  0 2.9860001e+03 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 1 5.3538587e+01 0.00e+00 3.95e+00 -1.0 7.16e+00 - 1.00e+00 1.00e+00 f
                                                     - 1.00e+00 1.00e+00f 1
  2 1.1889455e+01 0.00e+00 1.17e+00 -1.0 1.45e+00
                                                    - 1.00e+00 1.00e+00f 1
  3 3.8577605e+00 0.00e+00 3.47e-01 -1.0 1.14e+00
                                                  - 1.00e+00 1.00e+00f 1
   4 2.2744201e+00 0.00e+00 1.03e-01 -1.7 7.89e-01
                                                    - 1.00e+00 1.00e+00f 1
     1.9616623e+00 0.00e+00 3.04e-02 -2.5 5.27e-01
                                                     - 1.00e+00 1.00e+00f
                                                    - 1.00e+00 1.00e+00f 1
  6 1.8998830e+00 0.00e+00 9.02e-03 -2.5 3.51e-01
  7 1.8876797e+00 0.00e+00 2.67e-03 -3.8 2.34e-01
                                                    - 1.00e+00 1.00e+00f 1
  8 1.8852691e+00 0.00e+00 7.92e-04 -3.8 1.56e-01
                                                    - 1.00e+00 1.00e+00f 1
  9 1.8847930e+00 0.00e+00 2.35e-04 -5.7 1.04e-01 - 1.00e+00 1.00e+00f 1
iter
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
                                                    - 1.00e+00 1.00e+00f 1
  10 1.8846989e+00 0.00e+00 6.95e-05 -5.7 6.94e-02
 11 1.8846803e+00 0.00e+00 2.06e-05 -5.7 4.62e-02
                                                     - 1.00e+00 1.00e+00f 1
  12 1.8846767e+00 0.00e+00 6.10e-06 -5.7 3.08e-02
                                                    - 1.00e+00 1.00e+00f 1
  13 1.8846760e+00 0.00e+00 1.81e-06 -8.6 2.06e-02
                                                     - 1.00e+00 1.00e+00f 1
     1.8846758e+00 0.00e+00 5.36e-07 -8.6 1.37e-02
                                                     - 1.00e+00 1.00e+00f
                                                     - 1.00e+00 1.00e+00f 1
 15 1.8846758e+00 0.00e+00 1.59e-07 -8.6 9.13e-03
    1.8846758e+00 0.00e+00 4.70e-08 -8.6 6.09e-03
                                                    - 1.00e+00 1.00e+00f 1
  16
  17 1.8846758e+00 0.00e+00 1.39e-08 -8.6 4.06e-03
                                                     - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
  18 1.8846758e+00 0.00e+00 4.13e-09 -9.0 2.71e-03
Number of Iterations....: 18
                                 (scaled)
                                                         (unscaled)
Objective..... 9.8160294708390994e-02
                                                   1.8846757737234485e+00
                                                   7.9307082957893019e-08
                          4.1305813679716300e-09
Dual infeasibility....:
                          0.0000000000000000e+00
Constraint violation...:
                                                   0.0000000000000000e+00
Variable bound violation:
                          0.0000000000000000e+00
                                                   Complementarity....:
                          0.00000000000000000e+00
                                                   0.0000000000000000e+00
Overall NLP error.....: 4.1305813679716300e-09
                                                   7.9307082957893019e-08
Number of objective function evaluations
                                                  = 19
Number of objective gradient evaluations
                                                  = 19
Number of equality constraint evaluations
                                                  = 0
Number of inequality constraint evaluations
                                                  = 0
Number of equality constraint Jacobian evaluations
                                                  = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                  = 18
Total seconds in IPOPT
                                                  = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                           0
Number of nonzeros in Lagrangian Hessian....:
                                                          15
Total number of variables....:
                    variables with only lower bounds:
                                                           0
               variables with lower and upper bounds:
                   variables with only upper bounds:
                                                           0
Total number of equality constraints....:
                                                           0
Total number of inequality constraints....:
       inequality constraints with only lower bounds:
   inequality constraints with lower and upper bounds:
                                                           0
       inequality constraints with only upper bounds:
                    inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
       obiective
   0 5.7060001e+03 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                    - 0.00e+00 0.00e+00 0
  1 5.3538818e+01 0.00e+00 1.98e+00 -1.0 7.16e+00
                                                     - 1.00e+00 1.00e+00f 1
   2 1.1897724e+01 0.00e+00 5.85e-01 -1.0 1.45e+00
                                                     - 1.00e+00 1.00e+00f 1
     3.8665903e+00 0.00e+00 1.73e-01 -1.7 1.14e+00
                                                        1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
  4 2.2832503e+00 0.00e+00 5.14e-02 -2.5 7.89e-01
  5 1.9704925e+00 0.00e+00 1.52e-02 -2.5 5.27e-01
                                                     - 1.00e+00 1.00e+00f 1
  6 1.9087132e+00 0.00e+00 4.51e-03 -3.8 3.51e-01
                                                     - 1.00e+00 1.00e+00f 1
```

```
1.8965099e+00 0.00e+00 1.34e-03 -3.8 2.34e-01 - 1.00e+00 1.00e+00f 1
    1.8940993e+00 0.00e+00 3.96e-04 -5.7 1.56e-01 - 1.00e+00 1.00e+00f 1
  9 1.8936232e+00 0.00e+00 1.17e-04 -5.7 1.04e-01 - 1.00e+00 1.00e+00f 1
iter objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 10 1.8935291e+00 0.00e+00 3.48e-05 -5.7 6.94e-02 - 1.00e+00 1.00e+00f 1 1 1.8935105e+00 0.00e+00 1.03e-05 -5.7 4.62e-02 - 1.00e+00 1.00e+00f 1
 12 1.8935069e+00 0.00e+00 3.05e-06 -8.6 3.08e-02 - 1.00e+00 1.00e+00f 1
 13 1.8935061e+00 0.00e+00 9.04e-07 -8.6 2.06e-02 - 1.00e+00 1.00e+00f 1
 14 1.8935060e+00 0.00e+00 2.68e-07 -8.6 1.37e-02 - 1.00e+00 1.00e+00f 1
                                                     - 1.00e+00 1.00e+00f 1
     1.8935060e+00 0.00e+00 7.94e-08 -8.6 9.13e-03
     1.8935060e+00 0.00e+00 2.35e-08 -8.6 6.09e-03
                                                     - 1.00e+00 1.00e+00f 1
                                                     - 1.00e+00 1.00e+00f 1
 17 1.8935060e+00 0.00e+00 6.97e-09 -9.0 4.06e-03
Number of Iterations....: 17
                                  (scaled)
                                                          (unscaled)
Objective..... 4.9310075779693534e-02
                                                    1.8935059631867763e+00
Dual infeasibility.....: 6.9703466605806783e-09
                                                    2.6766117793564211e-07
                                                    0.0000000000000000e+00
Constraint violation....: 0.00000000000000000e+00
Variable bound violation: 0.0000000000000000e+00
                                                    0.00000000000000000e+00
                                                    0.0000000000000000e+00
Complementarity....:
Overall NLP error.....: 6.9703466605806783e-09
                                                    2.6766117793564211e-07
Number of objective function evaluations
                                                   = 18
Number of objective gradient evaluations
                                                   = 18
Number of equality constraint evaluations
                                                   = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                   = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                            0
Number of nonzeros in Lagrangian Hessian....:
                                                           15
Total number of variables....:
                                                            5
                    variables with only lower bounds:
                                                            0
               variables with lower and upper bounds:
                    variables with only upper bounds:
Total number of equality constraints....:
Total number of inequality constraints....:
                                                            0
        inequality constraints with only lower bounds:
                                                            0
   inequality constraints with lower and upper bounds:
                                                            0
        inequality constraints with only upper bounds:
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
  0 1.1146000e+04 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 1 5.3538934e+01 0.00e+00 9.88e-01 -1.0 7.16e+00 - 1.00e+00 1.00e+00 f
                                                     - 1.00e+00 1.00e+00f 1
  2 1.1901904e+01 0.00e+00 2.93e-01 -1.7 1.45e+00 - 1.00e+00 1.00e+00f 1
   3 3.8710484e+00 0.00e+00 8.67e-02 -1.7 1.14e+00 - 1.00e+00 1.00e+00f 1
  4 \quad 2.2877086e + 00 \quad 0.00e + 00 \quad 2.57e - 02 \quad -2.5 \quad 7.89e - 01 \qquad - \quad 1.00e + 00 \quad 1.00e + 00f \quad 1
     1.9749508e+00 0.00e+00 7.61e-03 -3.8 5.27e-01
                                                     - 1.00e+00 1.00e+00f
                                                      - 1.00e+00 1.00e+00f 1
    1.9131714e+00 0.00e+00 2.26e-03 -3.8 3.51e-01
  7 1.9009681e+00 0.00e+00 6.68e-04 -3.8 2.34e-01 - 1.00e+00 1.00e+00f 1
  8 1.8985576e+00 0.00e+00 1.98e-04 -5.7 1.56e-01
                                                    - 1.00e+00 1.00e+00f 1
  9 1.8980814e+00 0.00e+00 5.87e-05 -5.7 1.04e-01 - 1.00e+00 1.00e+00f 1
iter
     objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  10 1.8979874e+00 0.00e+00 1.74e-05 -5.7 6.94e-02 - 1.00e+00 1.00e+00f 1
                                                    - 1.00e+00 1.00e+00f 1
 11 1.8979688e+00 0.00e+00 5.15e-06 -8.6 4.62e-02
  12 1.8979651e+00 0.00e+00 1.53e-06 -8.6 3.08e-02 - 1.00e+00 1.00e+00f 1
  13 1.8979644e+00 0.00e+00 4.52e-07 -8.6 2.06e-02 - 1.00e+00 1.00e+00f 1
     1.8979643e+00 0.00e+00 1.34e-07 -8.6 1.37e-02
                                                     - 1.00e+00 1.00e+00f 1
     1.8979642e+00 0.00e+00 3.97e-08 -8.6 9.13e-03
                                                      - 1.00e+00 1.00e+00f
                                                     - 1.00e+00 1.00e+00f 1
    1.8979642e+00 0.00e+00 1.18e-08 -8.6 6.09e-03
  17 1.8979642e+00 0.00e+00 3.49e-09 -9.0 4.06e-03
                                                      - 1.00e+00 1.00e+00f 1
Number of Iterations...: 17
                                  (scaled)
                                                          (unscaled)
Objective..... 2.4713082066439775e-02
                                                    1.8979642282113989e+00
Dual infeasibility.....: 3.4851754175467751e-09
                                                    2.6766140515222433e-07
Constraint violation....: 0.00000000000000000e+00
                                                    0.0000000000000000e+00
                           0.0000000000000000e+00
                                                    0.0000000000000000e+00
Variable bound violation:
Complementarity..... 0.0000000000000000e+00
                                                    0.0000000000000000e+00
Overall NLP error.....: 3.4851754175467751e-09
                                                    2.6766140515222433e-07
Number of objective function evaluations
                                                   = 18
Number of objective gradient evaluations
                                                   = 18
Number of equality constraint evaluations
                                                   = 0
Number of inequality constraint evaluations
                                                   = 0
Number of equality constraint Jacobian evaluations
                                                   = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                   = 17
Total seconds in IPOPT
                                                   = 0.003
FXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                            0
                                                           15
Number of nonzeros in Lagrangian Hessian....:
Total number of variables....:
                    variables with only lower bounds:
               variables with lower and upper bounds:
                                                            0
                    variables with only upper bounds:
Total number of equality constraints....:
                                                            0
Total number of inequality constraints....:
                                                            0
        inequality constraints with only lower bounds:
                                                            0
   inequality constraints with lower and upper bounds:
        inequality constraints with only upper bounds:
                                                            0
                    inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
        obiective
  0 2.2026000e+04 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                     - 0.00e+00 0.00e+00 0
  1 5.3538992e+01 0.00e+00 4.94e-01 -1.0 7.16e+00
                                                      - 1.00e+00 1.00e+00f 1
  2 1.1904006e+01 0.00e+00 1.46e-01 -1.7 1.45e+00
                                                      - 1.00e+00 1.00e+00f 1
```

```
3.8732884e+00 0.00e+00 4.34e-02 -2.5 1.14e+00
                                                   - 1.00e+00 1.00e+00f 1
    2.2899486e+00 0.00e+00 1.28e-02 -2.5 7.89e-01
                                                   - 1.00e+00 1.00e+00f 1
    1.9771908e+00 0.00e+00 3.81e-03 -3.8 5.27e-01 - 1.00e+00 1.00e+00f 1
  6 1.9154115e+00 0.00e+00 1.13e-03 -3.8 3.51e-01 - 1.00e+00 1.00e+00f 1
     1.9032082e+00 0.00e+00 3.34e-04 -5.7 2.34e-01
                                                   - 1.00e+00 1.00e+00f 1
     1.9007977e+00 0.00e+00 9.90e-05 -5.7 1.56e-01
                                                   - 1.00e+00 1.00e+00f
  9 1.9003215e+00 0.00e+00 2.93e-05 -5.7 1.04e-01
                                                   - 1.00e+00 1.00e+00f 1
iter
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 10 1.9002274e+00 0.00e+00 8.69e-06 -5.7 6.94e-02 - 1.00e+00 1.00e+00f 1
 11 1.9002089e+00 0.00e+00 2.58e-06 -8.6 4.62e-02
                                                   - 1.00e+00 1.00e+00f 1
     1.9002052e+00 0.00e+00 7.63e-07 -8.6 3.08e-02
                                                   - 1.00e+00 1.00e+00f 1
 13 1.9002045e+00 0.00e+00 2.26e-07 -8.6 2.06e-02
                                                   - 1.00e+00 1.00e+00f 1
 14 1.9002043e+00 0.00e+00 6.70e-08 -8.6 1.37e-02
                                                   - 1.00e+00 1.00e+00f 1
 15 1.9002043e+00 0.00e+00 1.98e-08 -8.6 9.13e-03
                                                   - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f 1
    1.9002043e+00 0.00e+00 5.88e-09 -9.0 6.09e-03
Number of Iterations....: 16
                                (scaled)
                                                        (unscaled)
Objective..... 1.2371123271247031e-02
                                                  1.9002042969379769e+00
                                                  9.0335815309499997e-07
Dual infeasibility....:
                         5.8812387110337463e-09
0.0000000000000000e+00
Complementarity.....: 0.0000000000000000e+00
                                                  0.0000000000000000e+00
Overall NLP error....: 5.8812387110337463e-09
                                                  9.0335815309499997e-07
Number of objective function evaluations
                                                 = 17
Number of objective gradient evaluations
                                                 = 17
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                 = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                         0
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                        15
Total number of variables....:
                   variables with only lower bounds:
                                                         0
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
       inequality constraints with only lower bounds:
                                                         0
  inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
iter
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
       obiective
  0 4.3786000e+04 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 5.3539020e+01 0.00e+00 2.47e-01 -1.0 7.16e+00
                                                   - 1.00e+00 1.00e+00f 1
  2 1.1905060e+01 0.00e+00 7.32e-02 -1.7 1.45e+00
3 3.8744112e+00 0.00e+00 2.17e-02 -2.5 1.14e+00
                                                   - 1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
  4 2.2910714e+00 0.00e+00 6.42e-03 -3.8 7.89e-01
                                                   - 1.00e+00 1.00e+00f 1
    1.9783136e+00 0.00e+00 1.90e-03 -3.8 5.27e-01
                                                   - 1.00e+00 1.00e+00f 1
    1.9165343e+00 0.00e+00 5.64e-04 -3.8 3.51e-01
                                                   - 1.00e+00 1.00e+00f 1
     1.9043310e+00 0.00e+00 1.67e-04 -5.7 2.34e-01
                                                   - 1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
  8 1.9019204e+00 0.00e+00 4.95e-05 -5.7 1.56e-01
                                                  - 1.00e+00 1.00e+00f 1
  9 1.9014443e+00 0.00e+00 1.47e-05 -5.7 1.04e-01
       objective inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
iter
 10 1.9013502e+00 0.00e+00 4.35e-06 -8.6 6.94e-02 - 1.00e+00 1.00e+00f 1
 11 1.9013317e+00 0.00e+00 1.29e-06 -8.6 4.62e-02
                                                   - 1.00e+00 1.00e+00f 1
     1.9013280e+00 0.00e+00 3.82e-07 -8.6 3.08e-02
                                                      1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
 13 1.9013273e+00 0.00e+00 1.13e-07 -8.6 2.06e-02
    1.9013271e+00 0.00e+00 3.35e-08 -8.6 1.37e-02
                                                   - 1.00e+00 1.00e+00f 1
 15 1.9013271e+00 0.00e+00 9.92e-09 -8.6 9.13e-03
                                                   - 1.00e+00 1.00e+00f 1
Number of Iterations....: 15
                                (scaled)
                                                        (unscaled)
Objective..... 6.1892161687342817e-03
                                                  1.9013270882022206e+00
                                                  3.0488288715273010e-06
Dual infeasibility.....: 9.9245737697887941e-09
Constraint violation...:
                         0.0000000000000000e+00
                                                  0.0000000000000000e+00
Variable bound violation: 0.00000000000000000e+00
                                                  Complementarity....:
                         0.0000000000000000e+00
                                                  0.0000000000000000e+00
Overall NLP error..... 9.9245737697887941e-09
                                                  3.0488288715273010e-06
Number of objective function evaluations
                                                 = 16
Number of objective gradient evaluations
                                                 = 16
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 15
Total seconds in IPOPT
                                                 = 0.003
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                        15
Total number of variables....:
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
  inequality constraints with lower and upper bounds:
                                                         0
                                                         0
       inequality constraints with only upper bounds:
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
  0 8.7306000e+04 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                      0.00e+00 0.00e+00 0
  1 5.3539035e+01 0.00e+00 1.23e-01 -1.0 7.16e+00
                                                    - 1.00e+00 1.00e+00f 1
```

```
4 2.2916335e+00 0.00e+00 3.21e-03 -3.8 7.89e-01 - 1.00e+00 1.00e+00f 1
  5 1.9788757e+00 0.00e+00 9.52e-04 -3.8 5.27e-01 - 1.00e+00 1.00e+00f 1
  6 1.9170964e+00 0.00e+00 2.82e-04 -5.7 3.51e-01 - 1.00e+00 1.00e+00f 1
     1.9048931e+00 0.00e+00 8.35e-05 -5.7 2.34e-01
                                                      1.00e+00 1.00e+00f
                                                   - 1.00e+00 1.00e+00f 1
  8 1.9024825e+00 0.00e+00 2.48e-05 -5.7 1.56e-01
  9 1.9020064e+00 0.00e+00 7.33e-06 -5.7 1.04e-01
                                                  - 1.00e+00 1.00e+00f 1
      objective
                  inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 10 1.9019123e+00 0.00e+00 2.17e-06 -8.6 6.94e-02 - 1.00e+00 1.00e+00f 1
 11 1.9018937e+00 0.00e+00 6.44e-07 -8.6 4.62e-02
                                                   - 1.00e+00 1.00e+00f 1
 12 1.9018901e+00 0.00e+00 1.91e-07 -8.6 3.08e-02
                                                   - 1.00e+00 1.00e+00f 1
 13 1.9018893e+00 0.00e+00 5.65e-08 -8.6 2.06e-02 - 1.00e+00 1.00e+00f 1
                                                   - 1.00e+00 1.00e+00f 1
 14 1.9018892e+00 0.00e+00 1.67e-08 -8.6 1.37e-02
 15 1.9018892e+00 0.00e+00 4.96e-09 -9.0 9.13e-03
                                                   - 1.00e+00 1.00e+00f 1
Number of Iterations....: 15
                                (scaled)
                                                        (unscaled)
Objective..... 3.0955228364576925e-03
                                                  1.9018891712855674e+00
Dual infeasibility....:
                         4.9622897119973231e-09
                                                  3.0488307037751923e-06

      Dual inteasibility.....:
      4.962289/119973231e-09

      Constraint violation...:
      0.000000000000000000e+00

                                                  0.0000000000000000e+00
0.0000000000000000e+00
Complementarity...... 0.00000000000000000e+00
                                                  0.0000000000000000e+00
Overall NLP error....: 4.9622897119973231e-09
                                                  3.0488307037751923e-06
Number of objective function evaluations
                                                 = 16
Number of objective gradient evaluations
Number of equality constraint evaluations
                                                 = 0
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                 = 15
Total seconds in IPOPT
                                                 = 0.003
EXIT: Optimal Solution Found.
- Info:
           1
                 129 5.5e-01
                                   first order
L @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
 Info:
                193 3.2e-01
           2
                                   first order
@ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
┌ Info:
                254 1.7e-01
                                   first order
@ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
Info: 4 315 9.0e-02 first_order @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
Γ Info: 5 373 4.6e-02
                                   first order
r Info:
          6
                 431 2.3e-02
                                   first_order
L @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5 JP/Lab5-notebook.ipynb:61
 · Info:
                 486 1.2e-02
                                  first_order
[ @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
Γ Info:
               541 5.9e-03
          8
                                   first order
@ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
Info: 9 593 3.0e-03 first_order
@ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
┌ Info:
                 642 1.5e-03
         10
                                first order
- Info:
                 691 7.4e-04
                                   first order
L @ Main /home/julien/Documents/code/MTH8408-Hiv24/lab5_JP/Lab5-notebook.ipynb:61
```

- 1.00e+00 1.00e+00f 1 - 1.00e+00 1.00e+00f 1

Devoir - Question 2 - Benchmark ADNLProblems

1.1905588e+01 0.00e+00 3.66e-02 -2.5 1.45e+00

3 3.8749732e+00 0.00e+00 1.08e-02 -2.5 1.14e+00

```
In []: ad_problems = (eval(Meta.parse(problem))() for problem € OptimizationProblems.meta[(meta.has_equalities_only .== true), :name]);
#ad_problems = (eval(Meta.parse(problem))() for problem € OptimizationProblems.meta[!, :name])

Base.Generator{Vector{String}, var"#22#23"}(var"#22#23"(), ["BOX2", "aircrfta", "argauss", "avion2", "booth", "britgas", "bt1", "catenary", "chain", "channel" ... "hs8", "hs80", "hs81", "hs87", "hs99", "marine", "mgh01feas", "polygon2", "zangwil3"])
```

Rouler cette case vient max out la mémoire réservées aux sorties. Il devient donc impossible d'afficher la suite du TP... Je ne comprends pas pourquoi.

En faisant varier les hyperparamètres, on peut aboutir à une combinaison qui diminue le nombre de calculs. Il faudrait utiliser une méthode d'optimisation de boîte noire pour éviter d'y aller par essai-erreur.

```
:sig_2_rho_1 => model -> quad_penalty(model, model.meta.x0, \epsilon=1e-6, \eta=1e6, \sigma=2.0, \rho = 1.0),
           :sig_2_rho_10 => model -> quad_penalty(model, model.meta.x0, \epsilon=1e-6, \eta=1e6, \sigma=2.0, \rho = 10.0),
         stats = bmark solvers(
           solvers, ad_problems,
           skipif=prob -> (!(equality_constrained(prob.meta))|| get_nvar(prob) > 12 || get_nvar(prob) < 5)); # plus haute dimension fait crash mon ordi.
In [ ]: cols = [:id, :name, :nvar, :objective, :dual_feas, :neval_obj, :neval_grad, :neval_hess, :iter, :elapsed_time, :status,]
         header = Dict(
           :nvar => "n",
           :objective => "f(x)",
           :dual feas \Rightarrow "\|\nabla f(x)\|",
           :neval_obj => "# f",
           :neval grad => "# ∇f"
           :neval_hess \Rightarrow "# \nabla^2 f",
           :elapsed_time => "t",
         for solver ∈ keys(solvers)
             pretty_stats(stats[solver][!, cols], hdr_override=header)
```

Exercice 2: Calcul Variationnel

Dans cet exercice, on considère le problème de calcul variationnel suivant:

$$\min \int_0^1 (\dot{x}(t)^2 + 2x(t)^2) e^t dt, \quad x(0) = 0, x(1) = e - e^{-2}$$

modélisé avec PDENLPModels .

```
In [ ]: function cv_model(n :: Int)
    domain = (0,1) # set the domain
```

```
partition = n
model = CartesianDiscreteModel(domain,partition) # set discretization
labels = get_face_labeling(model)
add_tag_from_tags!(labels, "diri1", [2])
add_tag_from_tags!(labels, "diri0",[1]) # boundary conditions
order=1
valuetype=Float64
reffe = ReferenceFE(lagrangian, valuetype, order)
V0 = TestFESpace(model, reffe; conformity=:H1, dirichlet tags=["diri0", "diri1"])
U = TrialFESpace(V0, [0., exp(1)-exp(-2)])
trian = Triangulation(model)
degree = 2
d\Omega = Measure(trian, degree) # integration machinery
# Our objective function
w(x) = \exp(x[1])
function f(y)
  \int ((\nabla(y) \circ \nabla(y) + 2 * y * y) * w) * d\Omega
end
xin = zeros(Gridap.FESpaces.num_free_dofs(U))
nlp = GridapPDENLPModel(xin, f, trian, U, V0)
return nlp
```

cv_model (generic function with 1 method)

Question 1: Résoudre

Résoudre le NLPModel généré par la fonction cv_model pour n = 16 avec ipopt et afficher la solution (attention la solution rendue ne contient pas les valeurs aux bords qu'il faut rajouter).

```
In [ ]: # TODO
           n = 16
           stats = ipopt(cv_model(n))
          This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
          Number of nonzeros in equality constraint Jacobian...:
                                                                                                  0
          Number of nonzeros in inequality constraint Jacobian.:
                                                                                                  0
          Number of nonzeros in Lagrangian Hessian....:
                                                                                                44
          Total number of variables....:
                                                                                                15
                                                                                                  0
                                       variables with only lower bounds:
                                variables with lower and upper bounds:
                                        variables with only upper bounds:
                                                                                                  0
          Total number of equality constraints....:
          Total number of inequality constraints....:
                     inequality constraints with only lower bounds:
                                                                                                  0
              inequality constraints with lower and upper bounds:
                                                                                                  0
                     inequality constraints with only upper bounds:
                                                                                                  0
                                       inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
              0 2.8202747e+02 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                                                        - 0.00e+00 0.00e+00
              1 2.0987074e+01 0.00e+00 3.02e-14 -1.0 2.40e+00
                                                                                         - 1.00e+00 1.00e+00f 1
          Number of Iterations....: 1
                                                            (scaled)
                                                                                               (unscaled)
          Objective....:
                                                 9.6484800135597375e+00
                                                                                      2.0987074475792042e+01
          Dual infeasibility....:
                                                 3.0216136547373433e-14
                                                                                      6.5725203057809267e-14
                                                                                      0.0000000000000000e+00
                                                 0.0000000000000000e+00
          Constraint violation...:
                                                 0.0000000000000000e+00
                                                                                      0.0000000000000000e+00
          Variable bound violation:
                                                 0.0000000000000000e+00
                                                                                      0.0000000000000000e+00
          Complementarity....:
          Overall NLP error....:
                                                 3.0216136547373433e-14
                                                                                      6.5725203057809267e-14
          Number of objective function evaluations
          Number of objective gradient evaluations
                                                                                     = 2
          Number of equality constraint evaluations
                                                                                     = 0
          Number of inequality constraint evaluations
                                                                                     = 0
          Number of equality constraint Jacobian evaluations
                                                                                    = 0
          Number of inequality constraint Jacobian evaluations = 0
          Number of Lagrangian Hessian evaluations
                                                                                     = 1
          Total seconds in IPOPT
                                                                                     = 2.853
          EXIT: Optimal Solution Found.
          "Execution stats: first-order stationary"
           sol = stats.solution
           sol = vcat(0, sol, exp(1) - exp(-2))
           println(sol)
           println(stats.objective)
          [0.0,\ 0.181963067700128,\ 0.35428142029136056,\ 0.5188461331646761,\ 0.6773749095244438,\ 0.831435610236028,\ 0.9824672217813843,\ 1.1317985765449068]
          1.2806651035693912, 1.4302238561349259, 1.5815670345204873, 1.7357341976668703, 1.8937233357803989, 2.056500956855748, 2.2250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.250113233500324, 2.25011323500324, 2.25011323500324, 2.25011323500324, 2.25011323500324, 2.25011323500324, 2.25011323500324, 2.25011323500324, 2.25011323500324, 2.25011323500324
          400184960541827, 2.5829465452224323]
```

Devoir - Question 3: Convergence en n

20.987074475792042

Afficher sur un même graphique la solution obtenue par ipopt pour plusieurs valeurs de in .

```
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
                                                         0
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                        41
Total number of variables....:
                                                        14
                   variables with only lower bounds:
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
  inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
                                                         0
                   inf pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
  0 2.6395311e+02 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
                                                  - 1.00e+00 1.00e+00f 1
  1 2.0987227e+01 0.00e+00 1.48e-14 -1.0 2.39e+00
Number of Iterations....: 1
                                (scaled)
                                                       (unscaled)
Objective..... 1.0314871972017846e+01
                                                 2.0987226900039182e+01
Dual infeasibility.....: 1.4841845893178002e-14
                                                 3.0198066269804252e-14
0.0000000000000000e+00
                                                 0.0000000000000000e+00
Complementarity..... 0.00000000000000000e+00
                                                 0.0000000000000000e+00
Overall NLP error.....: 1.4841845893178002e-14
                                                 3.0198066269804252e-14
Number of objective function evaluations
                                                 = 2
Number of objective gradient evaluations
                                                 = 2
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
                                                = 1
Total seconds in IPOPT
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                       185
Total number of variables....:
                                                        62
                   variables with only lower bounds:
                                                         0
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
                                                         0
  inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
iter
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
  0 1.1336967e+03 0.00e+00 1.00e+02 -1.0 0.00e+00 - 0.00e+00 0.00e+00 0
  1 2.0986035e+01 0.00e+00 3.68e-14 -1.0 2.54e+00
                                                   - 1.00e+00 1.00e+00f 1
Number of Iterations....: 1
                                (scaled)
                                                       (unscaled)
                                                 2.0986034775831953e+01
Objective..... 2.3912701385293924e+00
Dual infeasibility.....: 3.6838323111835286e-14
                                                 3.2329694477084564e-13
Constraint violation...: 0.00000000000000000e+00 Variable bound violation: 0.00000000000000000e+00
                                                  0.0000000000000000e+00
                                                  0.0000000000000000e+00
Overall NLP error.....: 3.6838323111835286e-14
                                                  3.2329694477084564e-13
Number of objective function evaluations
                                                 = 2
Number of objective gradient evaluations
                                                 = 2
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                 = 0
Number of equality constraint Jacobian evaluations
                                                = 0
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                 = 0.028
EXIT: Optimal Solution Found.
This is Ipopt version 3.14.14, running with linear solver MUMPS 5.6.2.
                                                         0
Number of nonzeros in equality constraint Jacobian...:
Number of nonzeros in inequality constraint Jacobian.:
                                                         0
Number of nonzeros in Lagrangian Hessian....:
                                                       377
Total number of variables....:
                                                       126
                   variables with only lower bounds:
                                                         0
              variables with lower and upper bounds:
                                                         0
                   variables with only upper bounds:
                                                         0
Total number of equality constraints....:
                                                         0
Total number of inequality constraints....:
                                                         0
       inequality constraints with only lower bounds:
                                                         0
  inequality constraints with lower and upper bounds:
                                                         0
       inequality constraints with only upper bounds:
                   inf pr inf du lg(mu) ||d|| lg(rg) alpha du alpha pr ls
  0 2.2942372e+03 0.00e+00 1.00e+02 -1.0 0.00e+00
                                                  - 0.00e+00 0.00e+00
  1 2.0985981e+01 0.00e+00 4.26e-14 -1.0 2.56e+00
                                                    - 1.00e+00 1.00e+00f 1
Number of Iterations....: 1
                                (scaled)
                                                       (unscaled)
Objective....:
                         1.1814172902345206e+00
                                                  2.0985980505142805e+01
Dual infeasibility....:
                         4.2600418838398981e-14
                                                  7.5672801358450670e-13
Constraint violation...:
                         0.0000000000000000e+00
                                                  0.0000000000000000e+00
Variable bound violation:
                         0.0000000000000000e+00
                                                  0.00000000000000000e+00
                         Complementarity....:
Overall NLP error....:
                         4.2600418838398981e-14
                                                  7.5672801358450670e-13
```

```
Number of objective function evaluations = 2

Number of objective gradient evaluations = 2

Number of equality constraint evaluations = 0

Number of inequality constraint evaluations = 0

Number of equality constraint Jacobian evaluations = 0

Number of inequality constraint Jacobian evaluations = 0

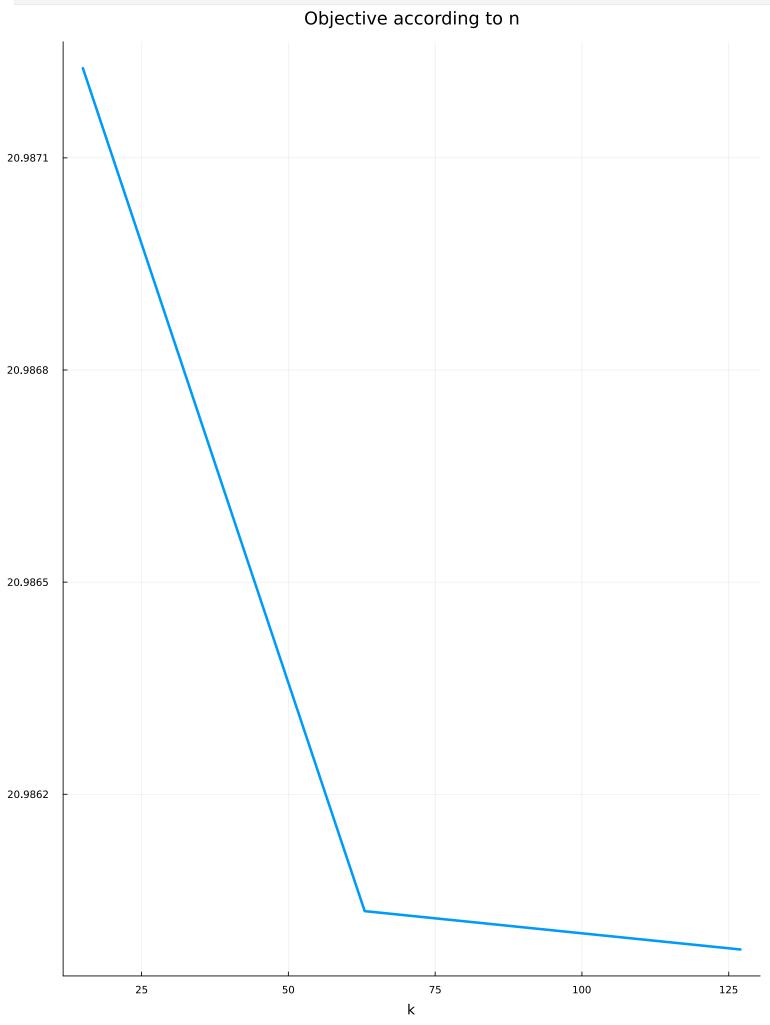
Number of Lagrangian Hessian evaluations = 1

Total seconds in IPOPT = 0.055
```

EXIT: Optimal Solution Found.

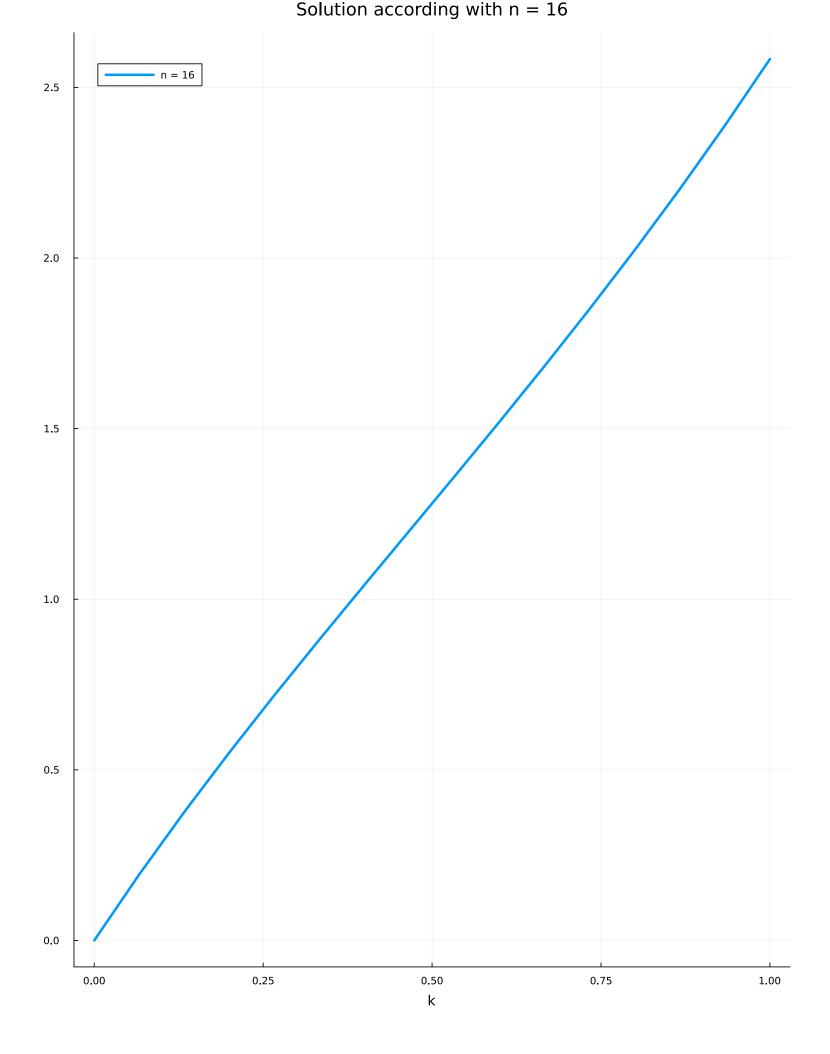
```
In [ ]: using Plots

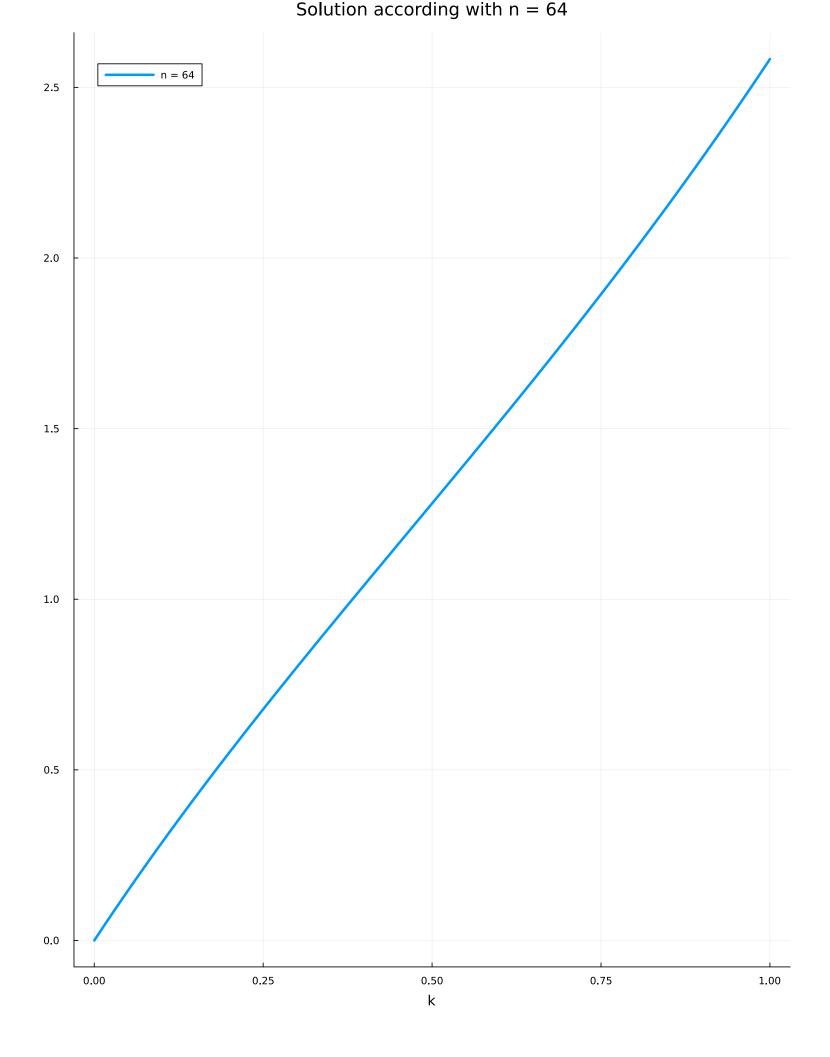
pl=plot(hist_n, hist_obj, title="Objective according to n", label="", linewidth=3, xlabel="k",left_margin=3Plots.mm)
plot!(size=(900,1200))
plot(pl, layout=(1,1), legend=true)
```



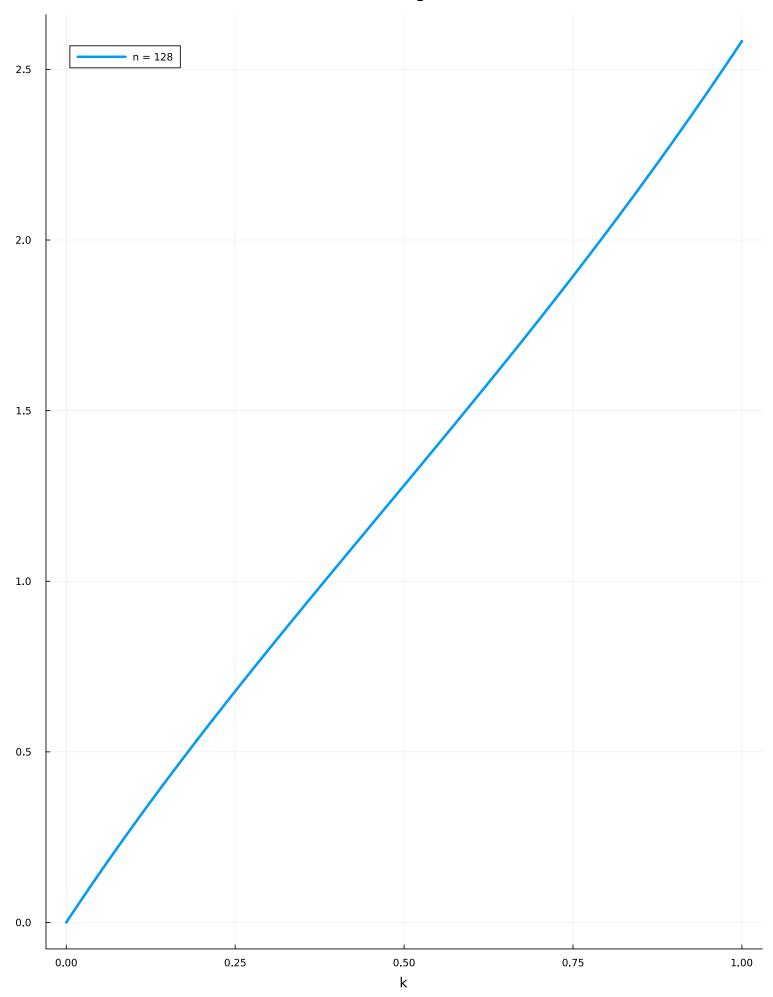
```
In []: gr()

for n in 1:length(hist_sol)
    leng = length(hist_sol[n])
    t = range(0, 1, length= leng)
    p = plot(t, hist_sol[n], title="Solution according with n = $leng", label= "n = $leng", linewidth=3, xlabel="k",left_margin=3Plots.mm)
    plot!(size=(900,1200))
    display(plot(p, layout=(1,1), legend=true))
end
```





Solution according with n = 128



Je n'arrive pas à mettre chaque courbe sur le même graphique étant donné le nombre de points qui diffère d'une courbe à l'autre.

Ouestion 3: Comparer à la solution exacte

La solution exacte est $x(t)=e^t-e^{-2t}$ et la valeur optimale est $e^3-2e^{-3}+1$.

```
In [ ]: x = t -> exp.(t) .- exp.(-2 .*t)
    opt = exp(3) - 2*exp(-3) + 1

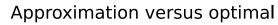
    println(opt)
    println(abs(opt - hist_obj[end]))
```

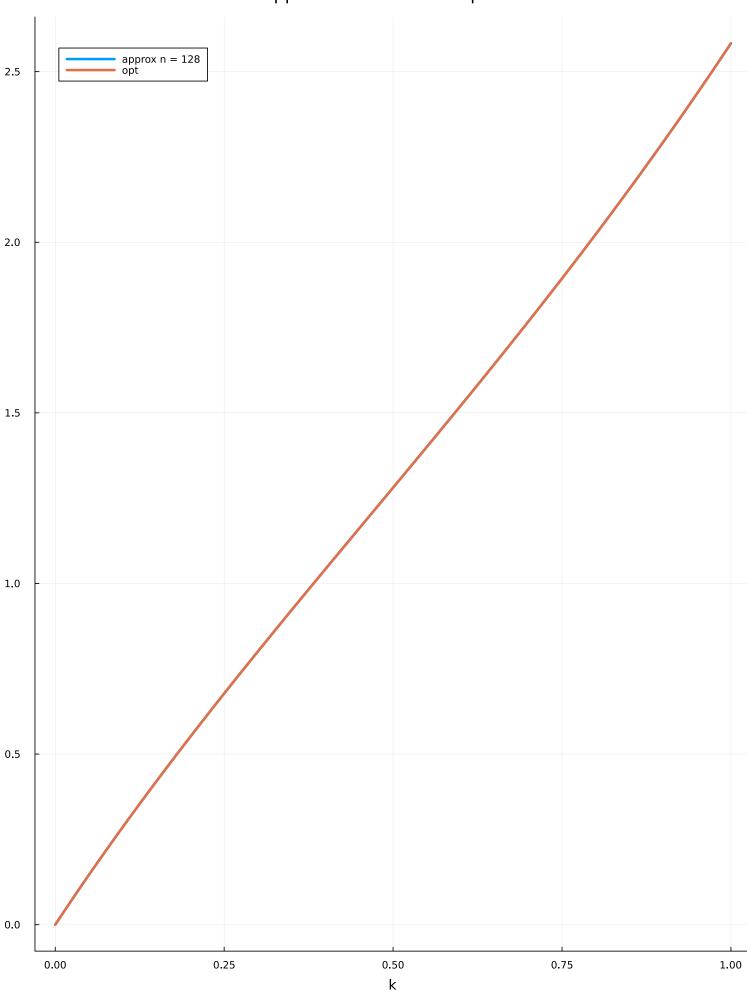
20.98596278645194 1.771869086653055e-5

La solution optimale est presqu'identique à la solution avec 128 points.

```
In []: leng = length(hist_sol[end])
  t = collect(range(0, 1, length= leng))
  print(x(t))
```

 $[0.0,\ 0.023529776948816417,\ 0.04687791384849538,\ 0.0700487191556386,\ 0.09304644563216324,\ 0.11587529130739727,\ 0.13853940042587098,\ 0.161042864]$ 38103166, 0.18338972263510545, 0.20558396362533304, 0.22762952565679262, 0.24953029778203006, 0.2712901206677064, 0.2929127874484704, 0.3144020 4456826537, 0.3357615926092695, 0.3569950871086691, 0.37810613936346427, 0.39909831722349565, 0.41997514587288765, 0.4407401086000906, 0.461396 64755671017, 0.48194816450530287, 0.5023980215563196, 0.5227495418943702, 0.5430060104939846, 0.5631706748250407, 0.5832467455480261, 0.6032373 971993026, 0.623145768866532, 0.6429749648544264, 0.6627280553409828, 0.6824080770243527, 0.7020180337605043, 0.7215608971918286, 0.74103960736 68327, 0.7604570733510746, 0.7798161738294764, 0.7991197577001629, 0.8183706446599613, 0.8375716257817065, 0.8567254640834775, 0.87583489508990 8, 0.8949026273856967, 0.9139313431614499, 0.9329236987519831, 0.9518823251672061, 0.9708098286157171, 0.9897087910212261, 1.00858177053193, 1. $0274313020229542, \ 1.0462598975919795, \ 1.0650700470481689, \ 1.0838642183945069, \ 1.1026448583036608, \ 1.1214143925874769, \ 1.1401752266602179, \ 1.1588642183945069, \ 1.1401752266602179, \ 1.1401752266602179, \ 1.1401752266602179, \ 1.1401752266602179, \ 1.1401752266602179, \ 1.1401752266602179, \ 1.140175266602179, \ 1.14017522666002179, \ 1.14017522666002179, \ 1.14017522666002179, \ 1.14017522666002179, \ 1.14017522666002179, \ 1.14017522666002179, \ 1.140175266600217$ 9297459956456, 1.1776803165780572, 1.1964292853473781, 1.2151789806384081, 1.2339317126143285, 1.2526897736945615, 1.2714554389770838, 1.290230 9666552885, 1.309018598429489, 1.3278205599131594, 1.3466390610339987, 1.3654762964299172, 1.3843344458400233, 1.4032156744907067, 1.4221221334 17, 1.5745358594308376, 1.5937640417893917, 1.6130382687997882, 1.632360559978054, 1.6517329249375845, 1.6711573637150263, 1.6906358670924213, 1.7101704169156837, 1.7297629864094732, 1.7494155404885348, 1.7691300360655688, 1.7889084223557008, 1.808752641177609, 1.82866462725138, 1.8486463084931486, 1.8686996063065888, 1.8888264358713123, 1.9090287064282374, 1.9293083215619862, 1.949667179480367, 1.9701071732910025, 1.99063019 12751578, 2.0112381171588223, 2.0319328303811086, 2.052716206360008, 2.0735901167555753, 2.0945564297305763, 2.1156170102086644, 2.136773720130 13, 2.158028418705278, 2.179382962665475, 2.200839206511928, 2.222399002762236, 2.2440642021947554, 2.265836654090842, 2.287718206475008, 2.309 710706353032, 2.3318159999480854, 2.354035932934904, 2.376372350672058, 2.398827098432362, 2.421402021631462, 2.4440989660546544, 2.46691977808 1967, 2.489866304911548, 2.5129403947814093, 2.5361438971895494, 2.5594786631125164, 2.5829465452224323]





Les courbes se chevauchent.