

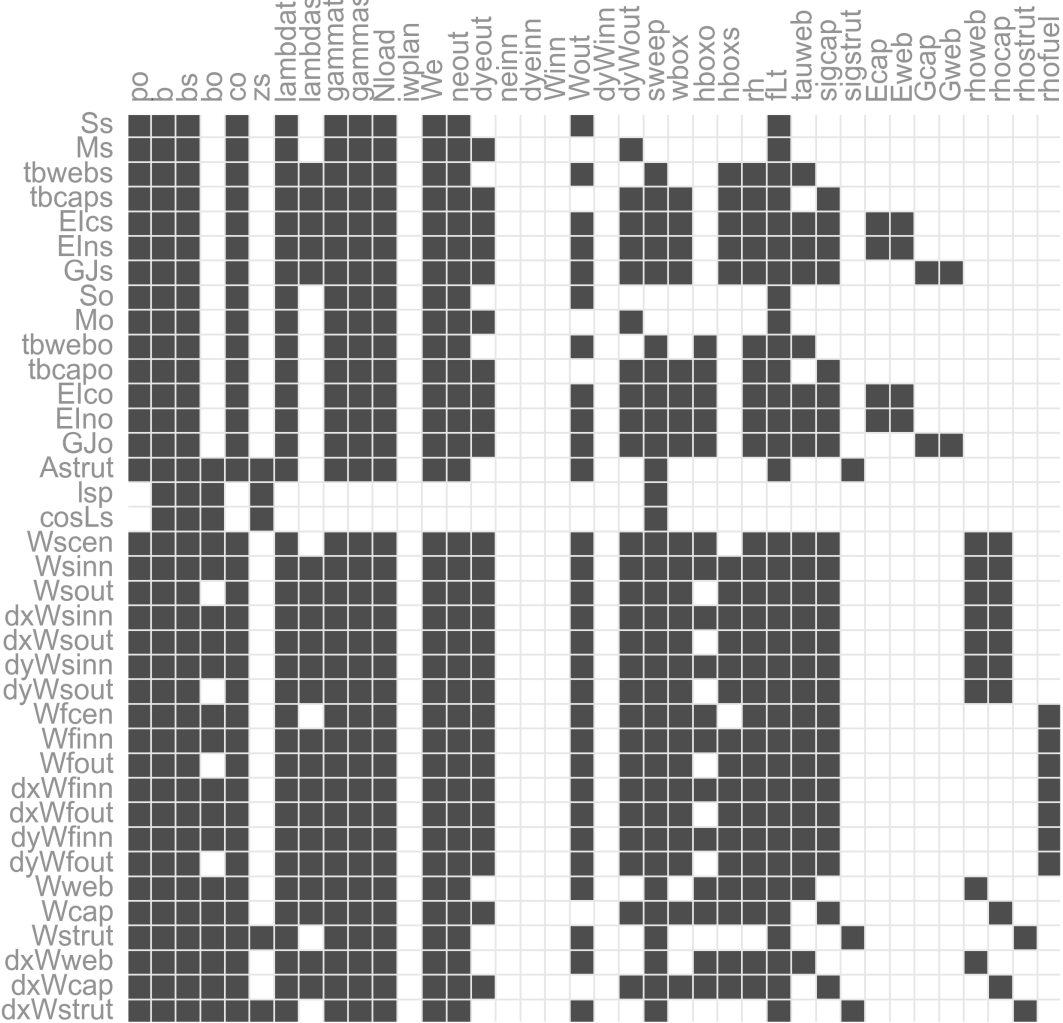
```
input_vector = [114115.099, 37.533, 10.697, ..., 2700.0, 817.0]
```

```
contaminated_input_vectors = [  
    [ NaN, 37.533, 10.697, ..., 2700.0, 817.0],  
    [ 114115.099, NaN, 10.697, ..., 2700.0, 817.0],  
    [ 114115.099, 37.533, NaN, ..., 2700.0, 817.0],  
    ...,  
    [ 114115.099, 37.533, 10.697, ..., NaN, 817.0],  
    [ 114115.099, 37.533, 10.697, ..., 2700.0, NaN],  
]
```

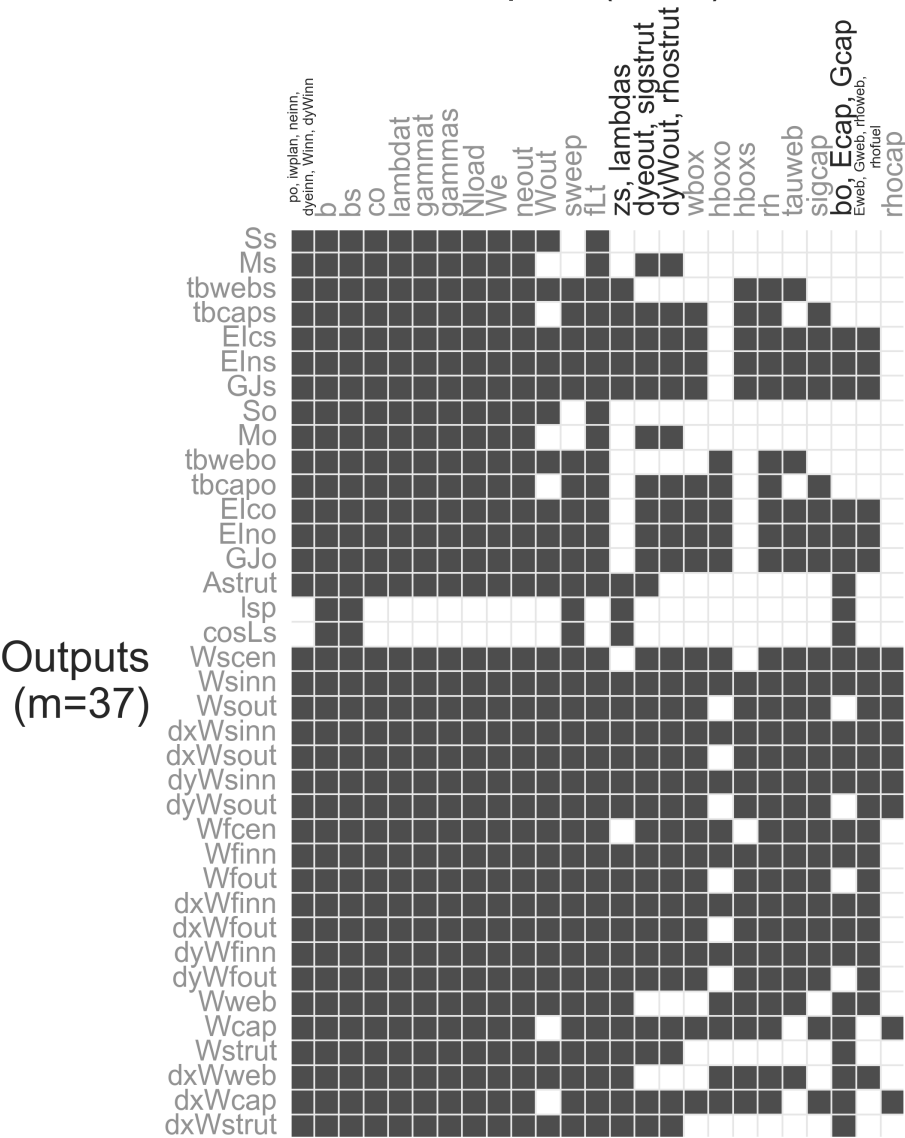
```
contaminated_outputs[18] = [NaN, 3475012.2, NaN, ..., 170545.5, NaN]
```

Sparsity pattern of `surfw()`, using NaN-contamination  
Inputs (n=38)

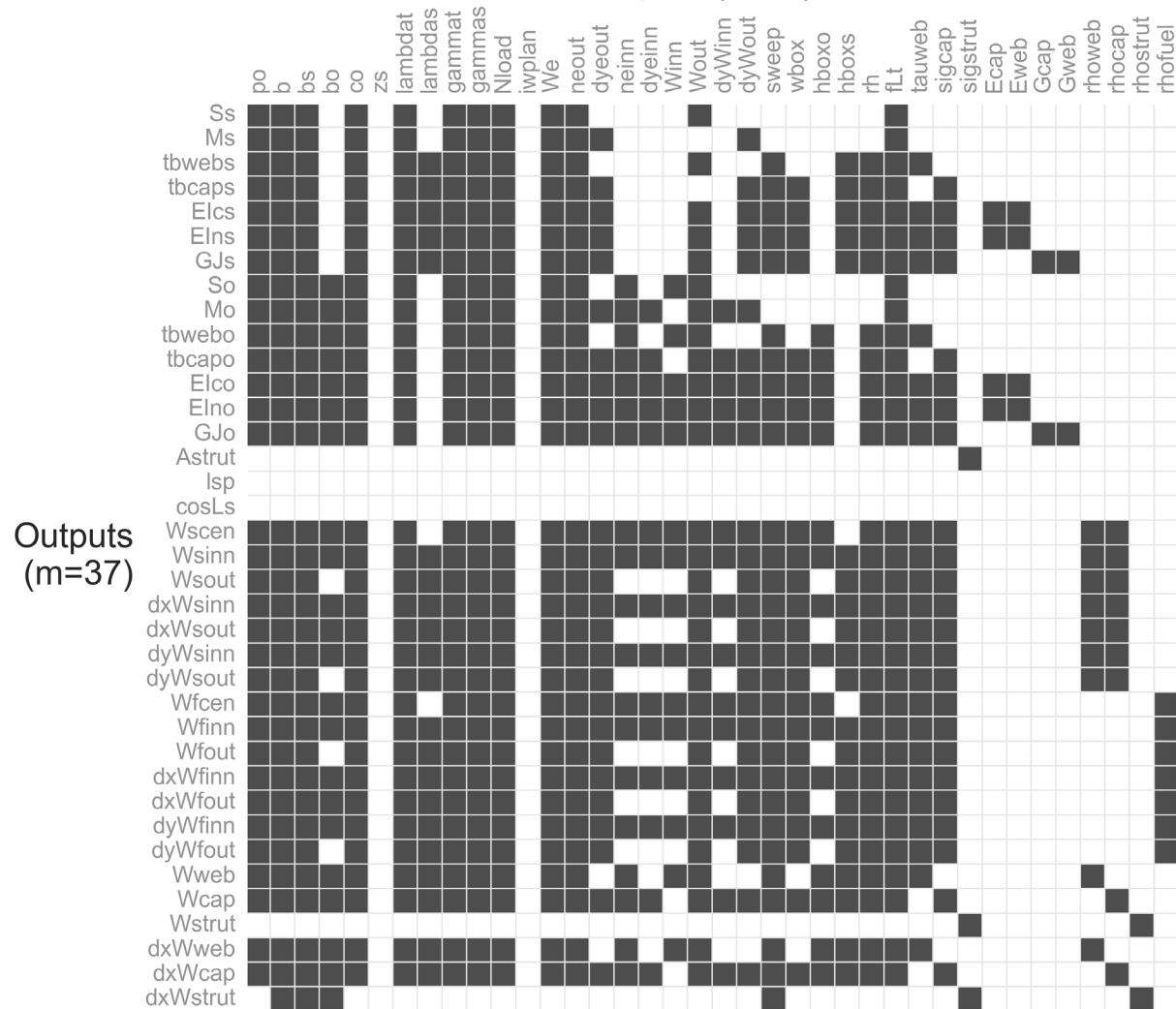
Outputs  
(m=37)



Column-compressed sparsity pattern of `surfw()`  
Inputs (n=25)

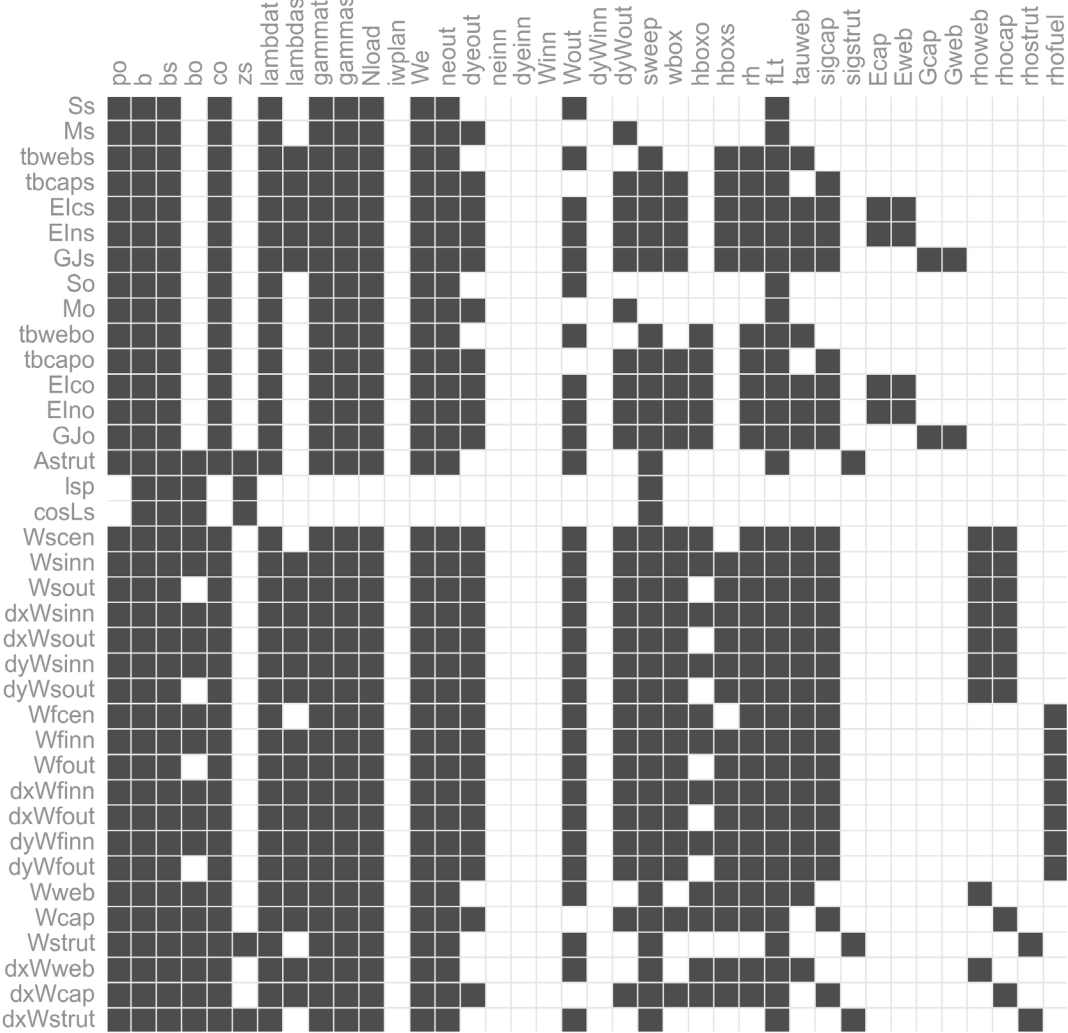


Sparsity pattern of `surfw()`, using NaN-contamination  
Inputs (n=38)



Sparsity pattern of `surfw()`, using NaN-contamination  
Inputs (n=38)

Outputs  
(m=37)





### Step 1:

- Trace sparsity with NaN-propagation
- Compute gradient, take optimization step, etc.



### Step 2:

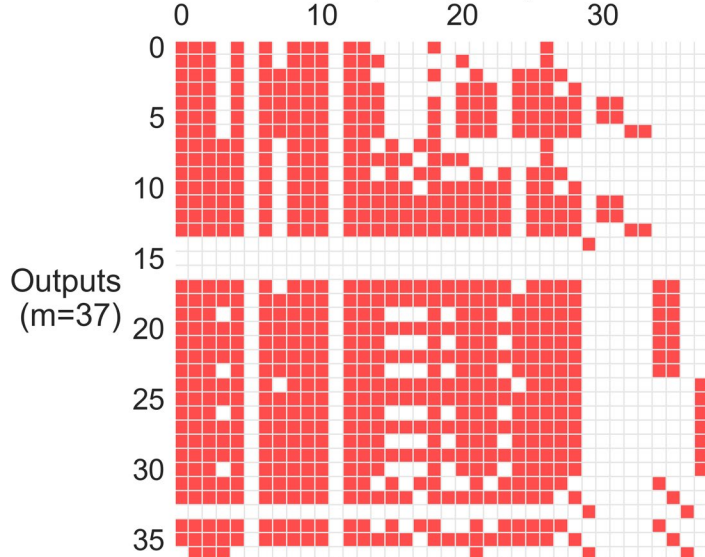
- At next iteration, if any new values for discrete variables are seen, redo the sparsity trace



### Step 3:

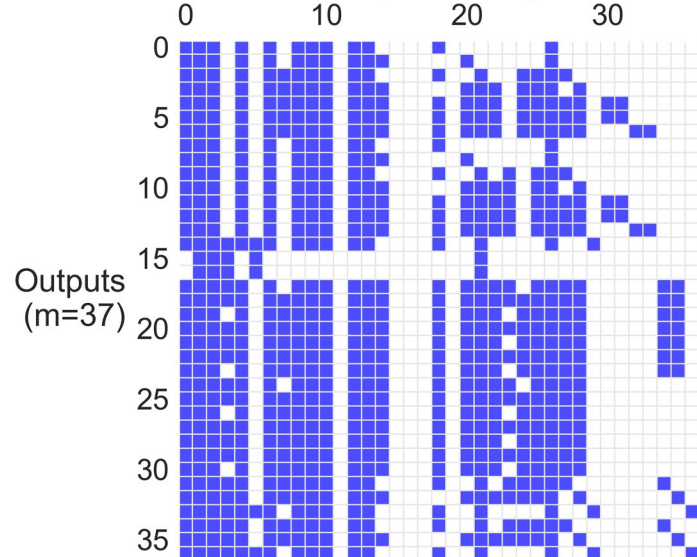
- Take the union of the new sparsity and the previous one, and use that going forward

Iteration 1: `iwplan` = 1  
Inputs (n=38)



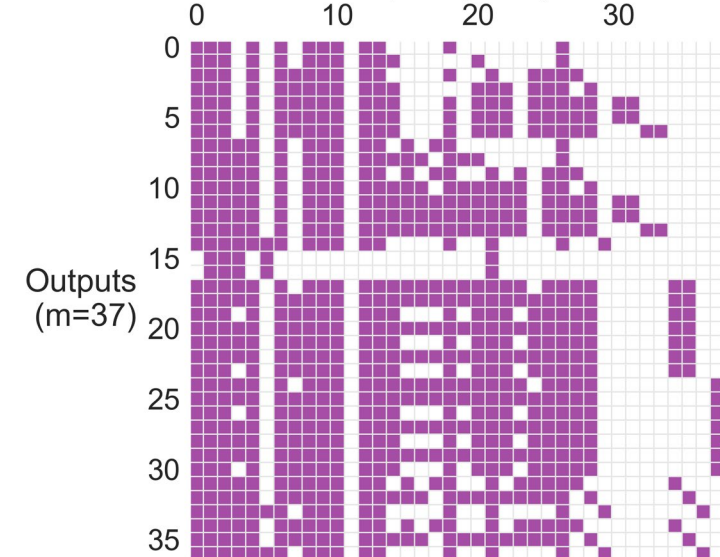
+

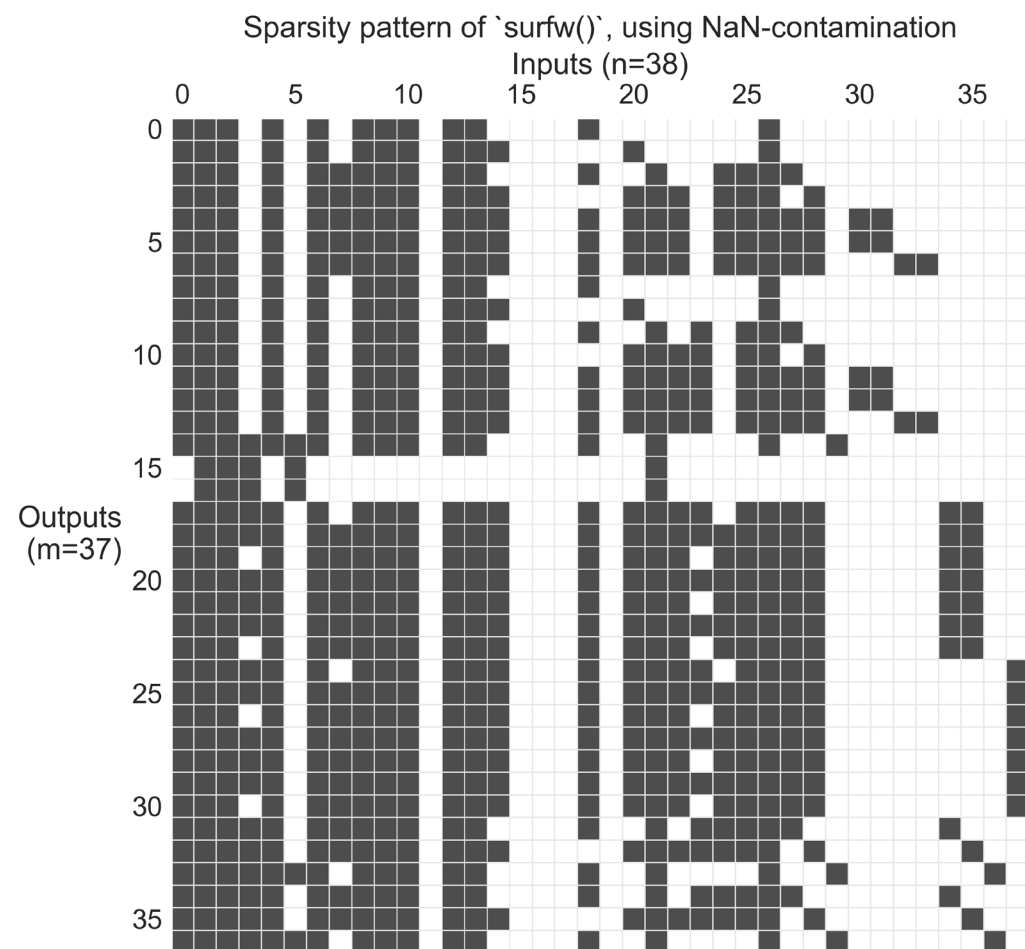
Iteration 2: `iwplan` = 2  
Inputs (n=38)



=

Iteration 2: Fused  
Inputs (n=38)







$$GJ = G * J$$

Output

Inputs