

NAME

CUTEST_ccifsg – CUTEst tool to evaluate a single constraint function value and possibly gradient in sparse format.

SYNOPSIS

CALL CUTEST_ccifsg(status, n, icon, X, ci, nnzgc, lgci, GCI_val, GCI_var, grad)

For real rather than double precision arguments, instead

CALL CUTEST_ccifsg_s(...)

and for quadruple precision arguments, when available,

CALL CUTEST_ccifsg_q(...)

DESCRIPTION

The CUTEST_ccifsg subroutine evaluates the value of a particular constraint function of the problem decoded from a SIF file by the script *sifdecoder* at the point X , and possibly its gradient in the constrained minimization case. The gradient is stored in sparse format. The problem under consideration is to minimize or maximize an objective function $f(x)$ over all $x \in R^n$ subject to general equations $c_i(x) = 0$, ($i \in 1, \dots, m_E$), general inequalities $c_i^l \leq c_i(x) \leq c_i^u$ ($i \in m_E + 1, \dots, m$), and simple bounds $x^l \leq x \leq x^u$. The objective function is group-partially separable and all constraint functions are partially separable.

ARGUMENTS

The arguments of CUTEST_ccifsg are as follows

status [out] - integer

the output status: 0 for a successful call, 1 for an array allocation/deallocation error, 2 for an array bound error, 3 for an evaluation error,

n [in] - integer

the number of variables for the problem,

icon [in] - integer

the index of the constraint function to be evaluated,

X [in] - real/double precision

an array which gives the current estimate of the solution of the problem,

ci [out] - real/double precision

the value of constraint function ICON at X ,

nnzgc [out] - integer

the number of nonzeros in GCI_val,

lgci [in] - integer

the declared length of GCI_val and GCI_var,

GCI_val [out] - real/double precision

an array which gives the nonzeros of the gradient of constraint function icon evaluated at X . The i -th entry of GCI_val gives the value of the derivative with respect to variable GCI_var(i) of function icon.

GCI_var [out] - integer

an array whose i-th component is the index of the variable with respect to which GCI_val(i) is the derivative,

grad [in] - logical

a logical variable which should be set .TRUE. if the gradient of the constraint functions are required and .FALSE. otherwise.

AUTHORS

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SEE ALSO

CUTEst: a Constrained and Unconstrained Testing Environment with safe threads,
N.I.M. Gould, D. Orban and Ph.L. Toint,
Computational Optimization and Applications **60**:3, pp.545-557, 2014.

CUTEr (and SifDec): A Constrained and Unconstrained Testing Environment, revisited,
N.I.M. Gould, D. Orban and Ph.L. Toint,
ACM TOMS, **29**:4, pp.373-394, 2003.

CUTE: Constrained and Unconstrained Testing Environment,
I. Bongartz, A.R. Conn, N.I.M. Gould and Ph.L. Toint,
ACM TOMS, **21**:1, pp.123-160, 1995.

sifdecoder(1), cutest_ccifg(3)