NAME

CUTEST_cgr_threaded − CUTEst tool to evaluate constraints gradients and the gradient of objective/Lagrangian function.

SYNOPSIS

CALL CUTEST_cgr_threaded(status, n, m, X, Y, grlagf, G, jtrans, lj1, lj2, J_val, thread)

For real rather than double precision arguments, instead

CALL CUTEST_cgr_threaded_s(...)

and for quadruple precision arguments, when available,

CALL CUTEST_cgr_threaded_q(...)

DESCRIPTION

The CUTEST_cgr_threaded subroutine evaluates the gradients of the general constraints and of either the objective function $f(x)$ or the Lagrangian function $l(x, y) = f(x) + y^T c(x)$ corresponding to the problem decoded from a SIF file by the script *sifdecoder* at the point (x, y) = (X,Y).

The problem under consideration is to minimize or maximize an objective function $f(x)$ over all $x \in R^n$ subject to general equations $c_i(x) = 0$, $(i \in 1, \ldots, m_E)$, general inequalities $c_i^l \leq c_i(x) \leq c_i^{u,}$ $(i \in m_E + 1, \ldots, m)$, 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_cgr_threaded are as follows

status [out] - integer
the outputr status: 0 for a succesful call, 1 for an array allocation/deallocation error, 2 for an array bound error, 3 for an evaluation error, 4 for an out-of-range thread,

n [in] - integer
the number of variables for the problem,

m [in] - integer
the total number of general constraints,

X [in] - real/double precision
an array which gives the current estimate of the solution of the problem,

Y [in] - real/double precision
an array which should give the Lagrange multipliers whenever grlagf is set .TRUE. but need not otherwise be set,

grlagf [in] - logical
a logical variable which should be set .TRUE. if the gradient of the Lagrangian function is required and .FALSE. if the gradient of the objective function is sought,

G [out] - real/double precision
an array which gives the value of the gradient of the objective or Lagrangian function evaluated at X and Y,

jtrans [in] - logical
a logical variable which should be set .TRUE. if the transpose of the constraint Jacobian is required and .FALSE. if the Jacobian itself is wanted. The Jacobian matrix is the matrix whose i-th row is the gradient of the i-th constraint function,

lj1 [in] - integer
the actual declared size of the leading dimension of J_val (with lj1 no smaller than n if jtrans is .TRUE. or m if jtrans is .FALSE.),

lj2 [in] - integer
the actual declared size of the trailing dimension of J_val (with lj2 no smaller than m if jtrans is .TRUE. or n if jtrans is .FALSE.),

J_val [out] - real/double precision
a two-dimensional array of dimension (lj1, lj2) which gives the value of the Jacobian matrix of the constraint functions, or its transpose, evaluated at X. If jtrans is .TRUE., the i,j-th component of the array will contain the i-th derivative of the j-th constraint function. Otherwise, if jtrans is .FALSE., the i,j-th component of the array will contain the j-th derivative of the i-th constraint function,

thread [in] - integer
thread chosen for the evaluation; threads are numbered from 1 to the value threads set when calling CUTEST_csetup_threaded.

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.

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