

NAME

CUTESt_usetup – CUTEst tool to set up the data structures for unconstrained or bound-constrained minimization.

SYNOPSIS

CALL CUTESt_usetup(status, input, out, io_buffer, n, X, X_l, X_u)

DESCRIPTION

The CUTESt_usetup subroutine sets up the correct data structures for subsequent computations in the case where the only possible constraints are bound constraints.

The problem under consideration is to minimize or maximize an objective function $f(x)$ over all $x \in R^n$ subject to the simple bounds $x^l \leq x \leq x^u$. The objective function is group-partially separable.

ARGUMENTS

The arguments of CUTESt_usetup 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,

input [in] - integer

the unit number for the decoded data; the unit from which OUTSDIF.d is read,

out [in] - integer

the unit number for any error messages,

io_buffer [in] - integer

the unit number for any internal input/output,

n [inout] - integer

on input, the declared dimensions of X, X_l and X_u (see argument n in CUTESt_udimen). On output, the number of variables for the problem,

X [out] - real/double precision

an array that gives the initial estimate of the solution of the problem,

X_l [out] - real/double precision

an array that gives lower bounds on the variables,

X_u [out] - real/double precision

an array that gives upper bounds on the variables.

APPLICATION USAGE

A call to CUTESt_usetup must precede calls to other evaluation tools, except CUTESt_udimen, for unconstrained and bound constrained problems.

AUTHORS

I. Bongartz, A.R. Conn, N.I.M. Gould, D. Orban and Ph.L. Toint

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.

cutest_csetup(3M), cutest_udimen(3M), sifdecoder(1).