NAME

CDIMSH − CUTEr tool to determine number of nonzeros to store the Hessian of the Lagrangian.

By convention, the signs of the Lagrange multipliers V are set so the Lagrangian function can be written as *L(X, V) = f(X) + < c(X), V >*.

SYNOPSIS

CALL CDIMSH(NNZH)

DESCRIPTION

The CDIMSH subroutine determines the number of nonzero elements required to store the Hessian matrix of the Lagrangian function for the problem decoded into OUTSDIF.d in the constrained minimization case. The matrix is stored in sparse "coordinate" format.

ARGUMENTS

The arguments of CDIMSH are as follows

NNZH [out] - integer
the number of nonzero elements in the matrix.

AUTHORS

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SEE ALSO

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, TOMS, **21**:1, pp.123-160, 1995.