

Contents

List of Figures	XVII
List of Tables	XIX
1 Introduction	1
1.1 Welcome to LANCELOT	1
1.2 An Introduction to Nonlinear Optimization Problem Structure.	6
1.2.1 Problem, Elemental and Internal Variables	7
1.2.2 Element and Group Types	9
1.2.3 An Example	10
1.2.4 A Second Example	11
1.2.5 A Final Example	12
2 A SIF/LANCELOT Primer	14
2.1 About this Chapter	14
2.2 The Heritage of MPS	14
2.3 Getting Started with the SIF: Linear Programs	15
2.3.1 The Fields in a SDIF Statement	15
2.3.2 The Simplest Example	17
2.3.3 Complicating our First Example	22
2.3.4 Summary	25
2.4 SDIF Acquires a New Skill: Using the Named Parameters . . .	26
2.4.1 What are the Named Parameters?	26
2.4.2 The X vs. Z Codes	28
2.4.3 Arithmetic with Real Named Parameters	29
2.4.4 Integer Parameters	31
2.4.5 Summary	32
2.5 Groups, Linear Least-squares and Unary Operators	33
2.5.1 Group Functions and Unary Operators	34
2.5.2 Using more than a Single Group in the Objective Function	39
2.5.3 Robust Regression and Conditional Statements in the SGIF	41
2.5.4 Summary	45
2.6 Introducing more Complex Nonlinearities:the Element Functions	46

2.6.1	A Classic: The Rosenbrock “Banana” Unconstrained Problem	46
2.6.2	The Internal Dimension and Internal Variables	50
2.6.3	Summary	55
2.7	Tools of the Trade: Loops, Indexing and the Default Values	56
2.7.1	Indexed Variables and Loops	58
2.7.2	Setting Default Values	65
2.7.3	Summary	66
2.8	More Advanced Techniques	67
2.8.1	Elemental and Group Parameters	67
2.8.2	Scaling the Problem Variables	70
2.8.3	Two-sided Inequality Constraints	71
2.8.4	Bounds on the Objective Function Value	73
2.8.5	Column Oriented Formulation	74
2.8.6	External Functions	77
2.8.7	The Order of the SIF Sections	79
2.8.8	Ending all Loops at Once	79
2.8.9	Specifying Starting Values for Lagrange Multipliers	81
2.8.10	Using Free Format in SIF Files	82
2.8.11	MPS Features Kept for Compatibility	84
2.8.12	Summary	85
2.9	Some Typical SIF Examples	85
2.9.1	A Simple Constrained Problem	86
2.9.2	A System of Nonlinear Equations with Single-indexed Variables	88
2.9.3	A Constrained Problem with Triple Indexed Variables	91
2.9.4	A Test Problem Collection	94
2.10	A Complete Template for SIF Syntax	94
3	A Description of the LANCELOT Algorithms	102
3.1	Introduction	102
3.2	A General Description of SBMIN	102
3.2.1	The Test for Convergence	104
3.2.2	The Generalized Cauchy Point	105
3.2.3	Beyond the Generalized Cauchy Point	106
3.2.4	Accepting the New Point and Other Bookkeeping	108
3.3	A Further Description of SBMIN	109
3.3.1	Group Partial Separability	109
3.3.2	Derivatives and their Approximations	110
3.3.3	Required Data Structures	114
3.3.4	The Trust Region	116
3.3.5	Matrix-Vector Products	117
3.3.6	The Cauchy Point	119
3.3.7	Beyond the Cauchy Point	120

3.3.8	Beyond the Cauchy Point - Direct Methods	121
3.3.9	Sequences of Closely Related Problems	122
3.3.10	Beyond the Cauchy Point - Iterative Methods	124
3.3.11	Assembling Matrices	127
3.3.12	Reverse Communication	127
3.4	A General Description of AUGLG	128
3.4.1	Convergence of the Augmented Lagrangian Method . .	129
3.4.2	Minimizing the Augmented Lagrangian Function . . .	129
3.4.3	Updates	130
3.4.4	Structural Consideration for AUGLG	131
3.5	Constraint and Variable Scaling	131
4	The LANCELOT Specification File	133
4.1	Keywords	133
4.1.1	The Start and End of the File	133
4.1.2	Minimizer or Maximizer?	134
4.1.3	Output Required	134
4.1.4	The Number of Iterations Allowed	134
4.1.5	Saving Intermediate Data	135
4.1.6	Checking Derivatives	135
4.1.7	Finite Difference Gradients	136
4.1.8	The Second Derivative Approximations	136
4.1.9	Problem Scaling	137
4.1.10	Constraint Accuracy	138
4.1.11	Gradient Accuracy	138
4.1.12	The Penalty Parameter	138
4.1.13	Controlling the Penalty Parameter	139
4.1.14	The Trust Region	139
4.1.15	The Trust Region Radius	140
4.1.16	Solving the Inner-Iteration Subproblem	140
4.1.17	The Cauchy Point	140
4.1.18	The Linear Equation Solver	141
4.1.19	Restarting the Calculation	142
4.2	An Example	143
5	A Description of how LANCELOT Works	144
5.1	General Organization of the LANCELOT Solution Process . . .	144
5.1.1	Decoding the Problem-Input File	144
5.1.2	Building the LANCELOT Executable Module	146
5.1.3	Solving the Problem	146
5.2	The sldan and lan Commands	149
5.2.1	Functionality of the sldan Command	150
5.2.2	Functionality of the lan Command	150

5.2.3	The sdlan Command on AIX, UNICOS, Unix and Ultrix Systems	150
5.2.4	The lan Command on AIX, UNICOS, Unix and Ultrix Systems	151
5.2.5	The sdlan Command on VAX/VMS Systems	152
5.2.6	The lan Command on VAX/VMS Systems	153
5.2.7	The SDLAN Command on VM/CMS Systems	153
5.2.8	The LAN Command on VM/CMS Systems	154
6	Installing LANCELOT on your System	155
6.1	Organization of the LANCELOT Directories	156
6.2	Installing LANCELOT on AIX, Unix, Ultrix and UNICOS Systems	158
6.2.1	Running the Installation Script	158
6.2.2	Preparing LANCELOT	160
6.2.3	Running LANCELOT on an Example	161
6.3	Installing LANCELOT on VAX/VMS Systems	161
6.3.1	Running the Installation Script	161
6.3.2	Preparing LANCELOT	162
6.3.3	Running LANCELOT	163
6.4	Installing LANCELOT on VM/CMS Systems	163
6.4.1	Organization of the LANCELOT Disk	163
6.4.2	Running the Installation Script	165
6.4.3	Preparing LANCELOT	167
6.4.4	Running LANCELOT on an Example	167
6.5	Further Installation Issues	167
6.5.1	The Interface between LANCELOT and the Harwell Subroutine Library	167
6.5.2	Changing the Size of LANCELOT	169
6.5.3	Changing Compiler Flags and System Dependent Constants	172
6.5.4	Installing LANCELOT on an Unsupported System . .	175
7	The SIF Reference Report	180
7.1	Introduction	180
7.2	The Standard Data Input Format	183
7.2.1	Introduction to the Standard Data Input Format . .	184
7.2.2	Indicator and Data Cards	194
7.2.3	Another Example	219
7.2.4	A Further Example	219
7.3	The SIF for Nonlinear Elements	221
7.3.1	Introduction to the Standard Element Type Input Format	222
7.3.2	Indicator Cards	222

7.3.3	An Example	223
7.3.4	Data Cards	226
7.3.5	Two Further Examples	232
7.4	The SIF for Nontrivial Groups	233
7.4.1	Introduction to the Standard Group Type Input Format	234
7.4.2	Data Cards	236
7.4.3	Two Further Examples	239
7.5	Free Form Input	239
7.6	Other Standards and Proposals	242
7.7	Conclusions	242
8	The Specification of LANCELOT Subroutines	244
8.1	SBMIN	244
8.1.1	Summary	244
8.1.2	How to Use the Routine	245
8.1.3	General Information	264
8.1.4	Method	264
8.1.5	Example	265
8.2	AUGLG	272
8.2.1	Summary	272
8.2.2	How to Use the Routine	273
8.2.3	General Information	294
8.2.4	Method	294
8.2.5	Example	296
9	Coda	306
A	Conditions of Use	307
A.1	General Conditions for all Users	307
A.2	Additional Conditions for “Academic” Use	308
A.3	Authors’ Present Addresses	309
B	Trademarks	310
Bibliography		311
Index		316