CUTEr (and SifDec), a Constrained and Unconstrained Testing Environment, revisited

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ABSTRACT

The initial release of CUTE, a widely used testing environment for optimization software was described in Bongartz, Conn, Gould and Toint (1995). The latest version, now known as CUTEr is presented. New features include reorganisation of the environment to allow simultaneous multi-platform installation, new tools for, and interfaces to, optimization packages, and a considerably simplified and entirely automated installation procedure for UNIX systems. The SIF decoder, which used to be a part of CUTE, has become a separate tool, easily callable by various packages. It features simple extensions to the SIF test problem format and the generation of files suited to automatic differentiation packages.

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1 Introduction

The CUTE testing environment for optimization software and the associated test problem collection originated from the need to perform extensive and documented testing on the LANCELOT package (see Conn, Gould and Toint, 1992). Because the large set of test problems and testing facilities produced in this context were useful in their own right, they were extended to provide easy interfaces with other commonly used optimization packages, gathered in a coherent multi-platform framework and made available, on the world wide web and via anonymous ftp, to the research community. Bongartz et al. (1995) provide an overview of the environment, and full documentation of the available tools and interfaces at the time.

Since 1993, the CUTE environment and test problems have been widely used by the community of optimization software developers (see, for example, Bielschowsky and Gomes, 1998, Breitfeld and Shanno, 1994, Breitfeld and Shanno, 1996, Byrd, Nocedal and Waltz, 2000b, Coleman and Yuan, 1995, Conn, Gould and Toint, 1999a, Conn, Vicente and Visweswariah, 1999b, Dennis, El-Alem and Williamson, 1999, Diniz-Ehrhardt, Gomes-Ruggiero and Santos, 1997, Diniz-Ehrhardt, Gomes-Ruggiero and Santos, 1998, Fletcher and Leyffer, 2002, Gertz, 1999, Gomes, Maciel and Martínez, 1999, Gould, Lucidi, Roma and Toint, 1999, Gould and Nocedal, 1998, Lalee, Nocedal and Plantenga, 1998, Marazzi and Nocedal, 2000, Sargent and Zhang, 1998, Sartenaer, 1997, Shahabuddin, 1996, Ulbrich and Ulbrich, 1999, Xiao, 1996, Xiao and Chu, 1995, and Yamashita, Yabe and Tanabe, 1997). However, such widespread use has inevitably lead to a clearer awareness of the deficiencies of the original design, and also created a demand for new tools and new interfaces. The environment has evolved over time by the addition of new test problems and minor updates to a number of tools. The present paper aims to describe its next major evolution: CUTEr, in which we revisit the original CUTE design. This new release is characterized by

- a set of new tools, including a unified facility to report the performance of the various optimization packages being tested,

- a set of new interfaces to additional optimization packages, and

- some fortran 90/95 support.

The SIF optimization test-problem decoder, which used to be a constitutent part of the CUTE environment, has been isolated into a separate package named SifDec. Any software which could require the decoding of a SIF file may now rely on it, as a package in its own right. It is characterized by

- the definition and support of an extension to SIF (the Standard Input Format) allowing for easier input of quadratic programs and for casting the problem against a selection of parameters, such as the problem size, and

- the ability to generate input files suited to automatic differentiation tools, such as the HSL (2002) AD01 and AD02 packages (see Pryce and Reid, 1998).

Both CUTEr and SifDec have the following features:

- Completely new organization of the various files that make up the environment, now allowing concurrent installations on a single machine and shared installations on a network, and

- a new simplified and automated installation procedure, but

- the restriction of the environment to UNIX systems.

The last of these items is the reason why the rest of the paper uniquely considers directory structures and/or file names in a style typically found on UNIX systems. To some, the restriction to UNIX systems might seem a retrograde step since CUTE offered VMS and some DOS support, but this merely reflects our current expertise.

The paper is intended to supersede the parts of that given by Bongartz et al. (1995) that are obsolete in CUTEr, to complement it in order to cover the new features and to describe the new SifDec environment. It is organized as follows. Section 2 discusses the new organization of the CUTEr environment files. Section 3 then documents the new tools, Section 4 the new interfaces to additional optimization packages, Section 5 covers the isolated SIF decoder environment, the extension of SIF description language to quadratic programs, and its support of user-changeable parameters. Section 6 describes the new installation procedures. Details of how the packages may be obtained are given in Section 7, and concluding comments are presented in Section 8.

2   A new flexible organization

One of the defects of CUTE is that it was not designed to simultaneously support a multi-platform environment, that is instances of the environment that could be used simultaneously from a central server on several (possibly different) machines (with their own dialects of UNIX) at the same time. Moreover, using CUTE on a single machine in conjunction with several different compilers (a case that frequently occurs when testing new software) is extremely cumbersome. Likewise, handling different instance of the environment corresponding to different *sizes* of the tools (that is the size of the test problems that they can handle) is problematic. The reason for these difficulties is that the structure of the CUTE files, as described by Bongartz et al. (1995), does not lend itself to such use, since it only contains a single subtree of objects files. If we call the combination of a machine, operating system, compiler and size of the tools an *architecture*, the obvious solution to such a defect is then to allow several such subtrees in the installation, one for each architecture used.

However, as soon as the possibility of using architecture-dependent subtrees is raised, the proper identification of the parts (scripts, programs) of the environment that are independent of the architecture also becomes an issue. Since it would be inefficient to store copies of these independent scripts and programs in each subtree, it is natural to store them in a data structure which is itself disjoint from the dependent subtrees. Finally,

the multiplication of subtrees containing sometimes very similar yet vitally different data makes the maintenance of the environment substantially more complicated, and therefore requires enhanced tools and a clear distinction between the parts of the environment that are related to testing optimization software and those related to its own maintenance.

The directory organization chosen for CUTEr, shown in Figure 2.1, reflects these pre-occupations. We now briefly describe its components.

Starting from the top of the figure, the first subtree under the main $CUTERDIR directory (the root of the CUTEr environment) is build, which essentially contains all the files necessary for installation and maintenance. Its arch subdirectory contains the files defining all possible architectures that are currently supported by CUTEr, allowing users to install new architecture-dependent subtrees as they are required, depending on the testing needs and the evolution of platforms, systems and compilers. The prototypes subdirectory contains the parts of the environment which have to be specialized to one architecture before they can be used. We call such files *prototypes* and the process of specializing them to a specific architecture *casting*. The prototype files include a number of tools and scripts whose final form typically depends on compiler options and the chosen size of the tools. Finally, the remaining subdirectory of build, named scripts, contains the environment maintenance tools and various documentation files.

The second subtree under $CUTERDIR is called common and contains the environment data files that are relevant for the purpose of testing optimization packages, but are inde-pendent of the architecture. Its first subdirectory, doc, contains a number of documentation files concerning the environment (such as a description of its structure and the descrip-tion of procedure to follow for interfacing the supported optimization packages), but not a description of the CUTEr tools and scripts themselves. These are documented in the man subdirectory (and, as is common on UNIX systems, its man1 and man3 subdirectories). The src subdirectory contains a number of subdirectories that contain the source files for many of the environment utilities: tools contains the sources of the Fortran tools used in user's programs, while matlab contains all the "m-files" that provide a MATLAB interface to the environment, and pkg holds information related to the various optimization packages for which CUTEr provides an interface—the pkg subdirectory itself contains a number of sub-directories, one for each supported package (we have represented those for the COBYLA and HSL_VE12 packages), typically including an algorithmic specification file and a suitable README description of how to build an interface between CUTEr and the package. The last subdirectory of common, sif, contains a few test problems in SIF format.

The next subdirectory under $CUTERDIR is called config and contains all the configu-ration and rules files which are relevant to *imake*, which are needed when the latter is used to *bootstrap* the various *Imakefiles* in order to create the necessary *Makefiles*.

The log subdirectory of $CUTERDIR contains a log of the various installations (and, possibly, subsequent un-installations) of the environment for the various architectures.

The remaining subdirectories of $CUTERDIR are all architecture dependent: each cor-responds to the installation of CUTEr on a specific machine, for a given operating system
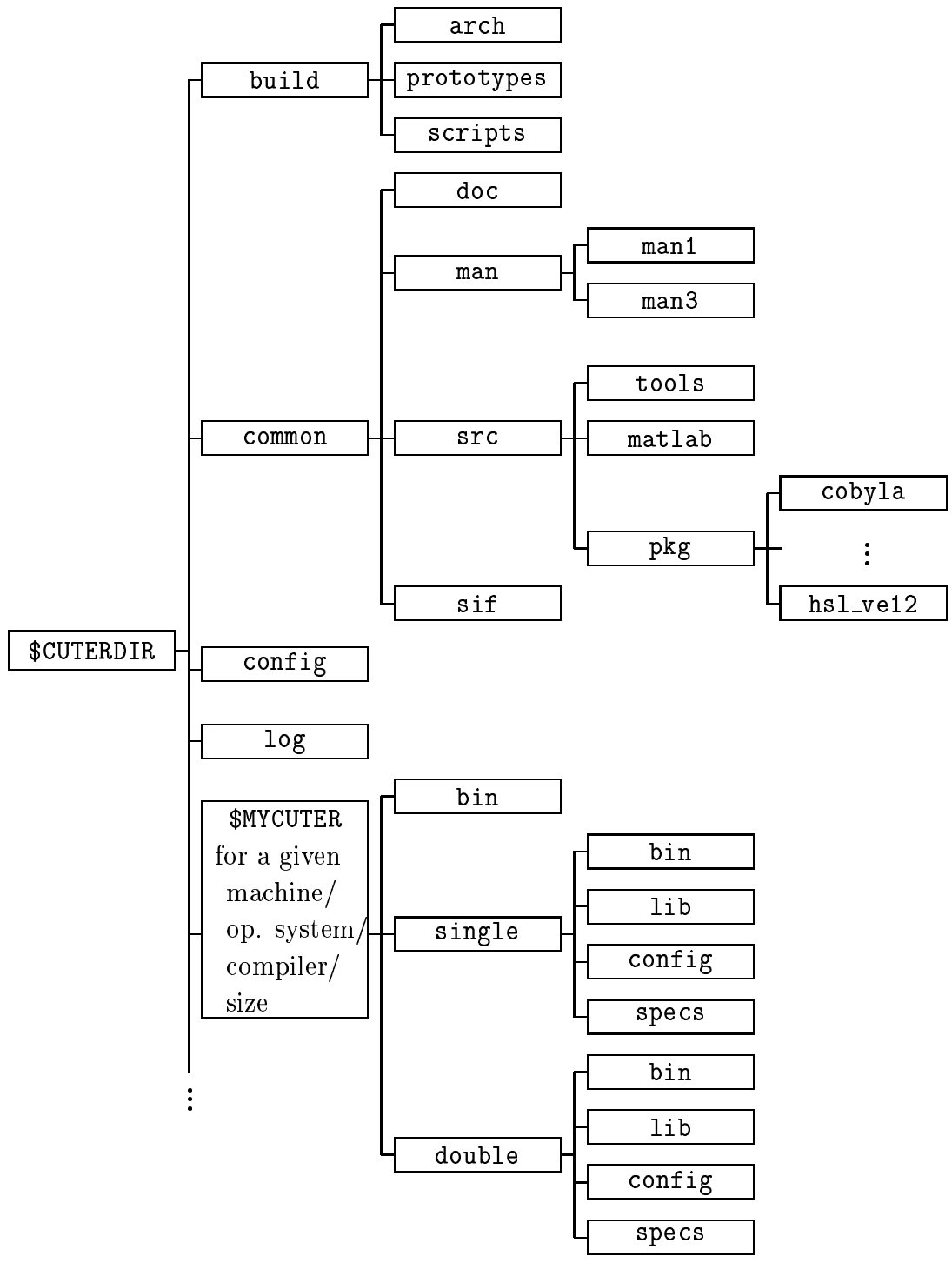
Figure 2.1: Structure of the CUTEr directories

and compiler and for a given tool size. The figure only represents one, but the continuation dots at the bottom of the leftmost vertical line indicate that there might be more than one. Although these directories have been symbolically represented as subdirectories of `$CUTERDIR` on the figure, to reflect their dependence upon `$CUTERDIR`, they may be located anywhere on the host system, including on remote machines over the local network. The name of these directories are (by default) automatically chosen at installation, but a user of one of these subtrees would typically give it a symbolic name, like `$MYCUTER`, to distinguish the version of CUTEr currently in use. Each architecture-dependent subtree is divided into its single precison and double precision instances (`single` and `double`, respectively), each of these containing in turn four subdirectories. The first, `bin`, contains the object files corresponding to the driving programs for the optimization packages and, if relevant, of the package codes themselves. It should also contain the Fortran 90/95 module information files, if applicable (usually called `*.mod` files). The second, `lib`, contains the library of CUTEr tools and, if relevant, any object libraries associated with the interfaced optimization packages. The `config` subdirectory contains the architecture-dependent files that were used to build the current `$MYCUTER` subtree (they are reused when a tool or optimization package is added or updated), while `specs` contains the algorithmic specification files for the optimization packages that are architecture dependent, if any. Finally, `$MYCUTER/bin` contains those scripts which are architecture, but not precision, -dependent.

The fact that the CUTEr tools are now stored in the form of libraries (while they were stored as a collection of individual object files in CUTE), is another novel feature. This allows a much simpler design of new optimization package interfaces, since the interface no longer needs specify the exact list of tools which need to be loaded together with the package.

A final new feature of the environment organization is that the documentation is available via the usual `man` command for the scripts and tools, and in ascii, postscript and pdf formats for the rest. It is hoped that this will make access to the relevant information more convenient for users.

3 New tools

CUTEr tools for unconstrained and constrained optimization are presented in Table 3.1 and Table 3.2 respectively, accompanied by a brief description. Whenever the description states that the Hessian matrix of either the objective or the Lagrangian function is in sparse format, it is implicitly understood that it is stored in coordinate format (see Duff, Erisman and Reid, 1986, §2.6); explicit mention is made whenever this matrix is instead stored in finite-element format. Besides the general CUTEr documentation, man pages describing all supplied tools and their calling sequence are included in the distribution.

Users of the previous versions of CUTE will notice a number of new tools, both for unconstrained (or bound-constrained) and constrained problems. We note the `uvarty` and `cvarty` tools, whose purpose is to determine the type of each variable, which may be con-

tinuous, binary (0-1) or integer. For constrained problems, the tool `cdimen` determines the number of variables and constraints involved. The tools `cdimse` and `cdimsh` determine the number of nonzero entries in the Hessian of the Lagrangian when using (respectively) finite-element or general sparse matrix storage, and thus allow users to set appropriate array sizes in advance, while `cdimsj` does the same for the constraint Jacobian. The tool `cscifg` is now obsolete and replaced by `ccifsg`. For backward-compatibility reasons, the former is included but simply calls the latter as a subroutine. Programs that ran under earlier versions of CUTE will therefore still run under CUTEr. Similarly, for unconstrained problems, the new tools `udimen` `udimse` and `udimsh` determine the number of variables involved, and the numbers of nonzeros in the Hessian if finite-element and sparse formats respectively. Finally, the `ureprt` and `creprt` tools produce statistics about a particular run on (respectively) an unconstrained or constrained test problem, reporting data such as total CPU time, number of iterations, function and constraints evaluations (if appropriate), number of evaluations of their derivatives, and the number of Hessian matrix-vector products used.

All the external package drivers supplied report data using the `ureprt` and `creprt` tools. These drivers have filenames matching the `*ma.f` or `*ma.f90` expression. They may be found in `$CUTERDIR/common/src/tools` before compilation and under the name

Tool name	Brief description
ubandh	extract a banded matrix out of the Hessian matrix
udh	evaluate the Hessian matrix in dense format
udimen	get the number of variables involved
udimse	determine the number of nonzeros required to store the sparse Hessian matrix in finite-element format
udimsh	same as udimse, in sparse format
ueh	evaluate the sparse Hessian matrix in finite-element format
ufn	evaluate function value
ugr	evaluate gradient
ugrdh	evaluate the gradient and Hessian matrix in dense format
ugreh	evaluate the gradient and Hessian matrix in finite-element format
ugrsh	evaluate the gradient and Hessian matrix in sparse format
unames	obtain the names of the problem and its variables
uofg	evaluate function value and possibly gradient
uprod	form the matrix-vector product of a vector with the Hessian matrix
usetup	set up the data structures for unconstrained optimization
ush	evaluate the sparse Hessian matrix
uvarty	determine the type of each variable
ureprt	obtain statistics concerning function evaluation and CPU time used

Table 3.1: The unconstrained optimization CUTEr tools.

Tool name	Brief description
ccfg	evaluate constraint functions values and possibly gradients
ccfsg	same as ccfg, in sparse format
ccifg	evaluate a single constraint function value and possibly gradient
ccifsg	same as ccifg, in sparse format
cdh	evaluate the Hessian of the Lagrangian in dense format
cdimen	get the number of variables and constraints involved
cdimse	determine number of nonzeros to store the Lagrangian Hessian in finite-element format
cdimsh	determine number of nonzeros to store the Lagrangian Hessian in coordinate format
cdimsj	determine number of nonzeros to store the matrix of gradients of the objective function and constraints, in sparse format
ceh	evaluate the sparse Lagrangian Hessian in finite-element format
cfn	evaluate function and constraints values
cgr	evaluate constraints gradients and objective/Lagrangian gradient
cgrdh	same as cgr, plus Lagrangian Hessian in dense format
cidh	evaluate the Hessian of a problem function
cish	same as cidh, in sparse format
cnames	obtain the names of the problem and its variables
cofg	evaluate function value and possibly gradient
cprod	form the matrix-vector product of a vector with the Lagrangian Hessian
cscfg	evaluate constraint functions values and possibly gradients in sparse format
cscifg	same as cscfg, for a single constraint
csetup	set up the data structures for constrained optimization
csgr	evaluate constraints and objective/Lagrangian function gradients
csgreh	evaluate both the constraint gradients, the Lagrangian Hessian in finite-element format and the gradient of the objective/Lagrangian in sparse format
csgrsh	same as csgreh, in sparse format instead of finite-element format
csh	evaluate the Hessian of the Lagrangian, in sparse format
cvarty	determine the type of each variable
creprt	obtain statistics concerning function evaluation and CPU time used

Table 3.2: The constrained optimization **CUTEr** tools.

$MYCUTER/*precision*/bin/*ma.o after compilation. The corresponding package source, for example, pak.f (which is *not* supplied with **CUTEr**) needs to be compiled (but not linked) into $MYCUTER/*precision*/bin/pak.o. All the object files and the relevant libraries are subsequently linked by the corresponding interface, following the procedure described in §4.

4 New interfaces

CUTEr contains a number of additional interfaces to existing packages (as well as interfaces to newer versions of previously supported packages) beyond those offered with CUTE. The purpose of providing these interfaces is to allow researchers and practitioners to run a variety of solvers on a consistent set of test examples, and thus to assess which algorithm is likely to be the most suitable for solving classes of related problems. The newly supported packages are:

Praxis. Praxis is Chandler's implementation of Brent's algorithms for minimization without derivatives. It is available from John Chandler, Computer Science Department, Oklahoma State University, Stillwater, Oklahoma 74078, USA (`jpc@a.cs.okstate.edu`).

L-BFGS-B. This package is for unconstrained or bound constrained problems, and uses a limited memory BFGS quasi-Newton update. The package L-BFGS-B (see Zhu, Byrd, Lu and Nocedal, 1997) is available from Jorge Nocedal, ECE department, Nothwestern University, Evanston IL 60208-3118, USA (`nocedal@ece.northwestern.edu`).

SNOPT. CUTEr interfaces the latest version, SNOPT 6.1 (see Gill, Murray and Saunders, 1998). SNOPT minimizes a (smooth) linear or nonlinear function subject to bounds and sparse linear or nonlinear constraints using sequential quadratic programming. The package may be obtained from Philip Gill (`pgill@ucsd.edu`).

KNITRO. KNITRO minimizes a smooth nonlinear function subject to nonlinear equality and inequality constraints using an interior-point approach. The resulting barrier subproblems are treated using sequential quadratic programming. KNITRO (see Byrd, Gilbert and Nocedal, 2000a) is maintained by Jorge Nocedal (`nocedal@ece.nwu.edu`) and Richard Waltz (`rwaltz@ece.nwu.edu`).

filterSQP. This nonlinear programming package uses the recent-proposed filter idea (see Fletcher, Gould, Leyffer and Toint, 1999, Fletcher and Leyffer, 2002, and Fletcher and Leyffer, 1998), is globalized with a trust region and solves a quadratic programming subproblem at each iteration. The filterSQP package is maintained by Roger Fletcher (`fletcher@maths.dundee.ac.uk`) and Sven Leyffer (`sven@maths.dundee.ac.uk`).

HRB. HRB converts matrices (for example, Hessians, Jacobians, and KKT augmented system matrices) derived from SIF problem data into Harwell-Boeing (see Duff, Grimes and Lewis, 1989, and Duff, Grimes and Lewis, 1992) or Rutherford-Boeing (see Duff, Grimes and Lewis, 1997) sparse matrix formats. HRB was written by Nick Gould, and is unique in CUTEr in that the interface requires no external package.

HSL_VE12. This package finds critical points of nonconvex quadratic programming problems using a interior-point trust-region algorithm described by Conn, Gould, Orban

and Toint (2000). HSL_VE12 is part of HSL (2002) and was written by Nick Gould and Philippe Toint.

The implementation of the interfaces differ slightly from that of past CUTE releases. If *pak* is a generic name for an interface, the scripts sdpak and pak are found under $MYCUTER/bin. The script sdpak applies the SIF decoder (see Section 5) to an input problem, sets a number of environment variables, collects and compiles source and object files as necessary, links them together and executes the resulting program. The script pak is similar to sdpak except it assumes the input problem has already been decoded.

Generic interfacing scripts—sdgen and gen—may also be found in the directory $MYCUTER/bin, and these serve the purpose of helping users to design an interface to a new, or currently-unsupported, package. The corresponding prototype files may be found under the directory $CUTERDIR/build/prototypes.

Besides the general CUTEr documentation, man pages describing all supplied interfaces are included in the distribution. Documentation on the package *pak* and on how to compile the related sources may be found under the directory $CUTERDIR/common/src/pkg/*pak*. Note however that the supported packages are *not* supplied in CUTEr. Object files resulting from the compilation of these sources should be placed somewhere where CUTEr can find and link them, for instance in $MYCUTER/*precision*/bin, where *precision* is the working precision. The precision-independent specification file for the package *pak* are found under the directory $CUTERDIR/common/src/pkg/*pak*, whereas if the options specification files depend on the working precision, they are found under $MYCUTER/*precision*/specs.

5   An isolated SIF decoder

In this section, we examine the new design of the SIF decoder. In contrast with earlier version of CUTE (see Bongartz et al., 1995), the SIF decoder is no longer embedded in CUTEr. We believe that this may be justified for a number of reasons. Firstly, while the decoder is used intensively by the CUTEr testing environment, there is no *a priori* reason why it shouldn't also be useful in other contexts. As a prime example, the SIF decoder plays a vital role in the upcoming package LANCELOT B (an updated version of the LANCELOT package (see Conn et al., 1992), from the GALAHAD (see Gould, Orban and Toint, 2002) optimization software library. It is thus more consistent to isolate the decoder and simply have any dependent packages call it as needed. Another reason for our decision is ease of maintenance, and consistency when upgrading the decoder—all the packages which refer to it are then guaranteed to use the same version. Finally, the SIF decoder may evolve in its own right and develop separately. An illustration of this fact is that it has recently been extended so as to generate routines for function evaluation suited for input to the HSL automatic differentiation packages HSL_AD01 and its threadsafe counterpart HSL_AD02 (see HSL, 2002). The resulting package containing the isolated decoder has been named SifDec.

5.1 A new design

The design and contents of the SifDec directory tree is very similar to the new design of CUTEr, described in section 2, reflects similar concerns, and is depicted in Fig. 5.2. Corresponding environment variables play the corresponding roles; the root of the tree is called $SIFDEC while the current instance of SifDec is referred to as $MYSIFDEC. In addition, the doc subdirectory contains the complete SIF reference document.

5.2 Extensions of the SIF

5.2.1 Quadratic programs

A long source of irritation for CUTE users was that the SIF representation of test problems did not explicitly allow for quadratic objective functions (although it was obviously possible to represent such function via the definition of suitable nonlinear element functions). Since this situation arises frequently (most especially in quadratic programming), and as a number of similar extensions to the MPS Linear Programming format from which SIF evolved are in use (see IBM Optimization Solutions and Library, 1998, Maros and Meszaros, 1999, and Ponceleón, 1990), we have chosen to extend the original definition of the SIF format to handle quadratic parts of the objective function in a more flexible manner. We now briefly describe this extension for the reader already familiar with the definition of the SIF format as specified by Conn et al. (1992). The terminology we used is adopted from there.

In Conn et al. (1992), the objective function is represented as a *group partially separable function* consisting of several potentially nonlinear *groups*. The purpose of our extension is to allow, in addition, one of the groups to be specified as a quadratic objective group, that is a group whose type of nonlinearity is immediately specified by its definition, without the need to define additional nonlinear group or element functions. More precisely, the objective function is now assumed to have the form

$$f(x) = \sum_{i \in I_O} g_i \left(\sum_{j \in J_i} w_{i,j} f_j(\bar{x}_j) + a_i^T x - b_i \right) + \tfrac{1}{2} \sum_{j=1}^{n} \sum_{k=1}^{n} h_{j,k} x_j x_k,$$

where $x = (x_1, x_2, \ldots, x_n)$. The additional term $\tfrac{1}{2} \sum_{j=1}^{n} \sum_{k=1}^{n} h_{j,k} x_j x_k$ in the objective function is the *quadratic objective group* and constitutes an extension to the format proposed by Conn et al. (1992); the leading $\tfrac{1}{2}$ is present by convention.

In order to fix the ideas, let us consider the optimization problem

$$\text{minimize } f(x_1, x_2) = e^{x_1^2} + x_2^2 + 4x_1 x_2.$$

Its objective function then comprises two groups, the first of which ($e^{x_1^2}$) uses a non-trivial nonlinear group function $g(\alpha) = e^\alpha$. The rest of the objective function may then be considered as a quadratic objective group, and written as

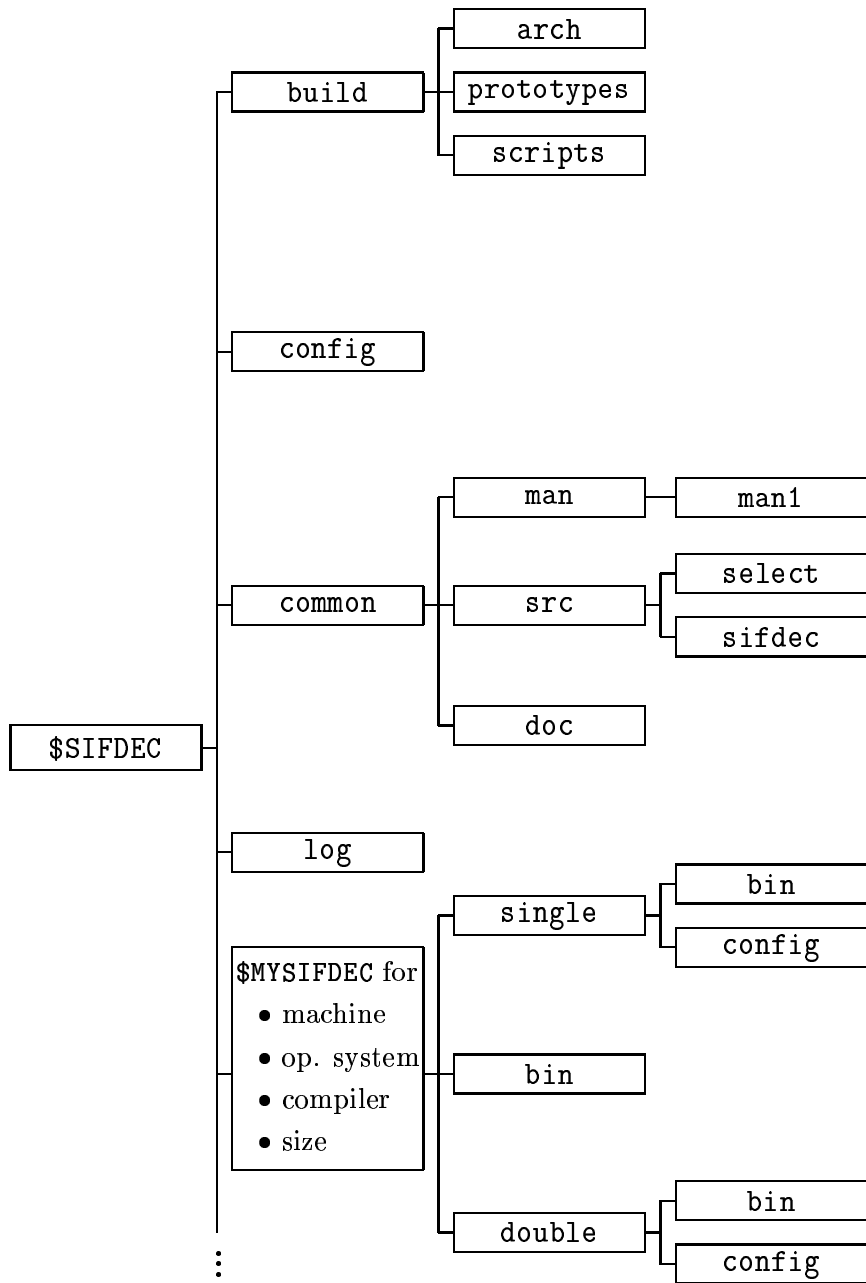$$\tfrac{1}{2}(h_{1,1} x_1 x_1 + h_{1,2} x_1 x_2 + h_{2,1} x_2 x_1 + h_{2,2} x_2 x_2),$$

Figure 5.2: Structure of the SifDec directories

where $h_{1,1} = 0$, $h_{1,2} = h_{2,1} = 4$ and $h_{2,2} = 2$.

The quadratic objective group is specified in the SIF file by using an additional section starting with the keyword (or indicator *card*) QUADRATIC (the cards HESSIAN, QUADS[1], QUADOBJ[2] and QSECTION[3] are treated as synonyms of QUADRATIC); this section must appear between the START POINT and ELEMENT TYPE sections (see Conn et al., 1992,§7.2.1).

Within this new section, each line is used to specify at most two values of $h_{i,j}$ that share a common value of i or j; any $h_{i,j}$ not recorded is assumed to have the value zero, only one of the pair $(h_{i,j}, h_{j,i}), i \neq j$, should be given, and any repeated values will be summed. The syntax for data following these indicator cards is given in Table 5.3.

	`<>`	`<—10—>`	`<—10—>`	`<—-12—->`	`<—10—>`	`<—-12—->`
	F.1	Field 2	Field 3	Field 4	Field 5	Field 6
QUADRATIC or						
HESSIAN or						
QUADS or						
QUADOBJ or						
QSECTION						
		varbl-name	varbl-name	numerical-vl	varbl-name	numerical-vl
	X	varbl-name	varbl-name	numerical-vl	varbl-name	numerical-vl
	Z	varbl-name	varbl-name		r-p-a-name	

Column positions: 2 3 5 14 15 24 25 36 40 49 50 61

Table 5.3: Possible data cards for HESSIAN, QUADS, QUADOBJ or QSECTION

The strings varbl-name in data fields 2 and 3 (and optionally 2 and 5 for those cards whose field 1 does not contain Z) give the names of pairs of problem variables x_j and x_k for which $h_{j,k}$ is nonzero. All problem variables must have been previously set in the VARIABLES/COLUMNS section. Additionally, on a Z card, the name of the variable must be an element of an array of variables, with a valid name and index, while on a V card, the name may be either a scalar or an array name.

On cards whose field 1 is either empty or contains the character X, the strings numerical-vl in data fields 4 and (optionally) 6 contain the associated numerical values of the coefficients $h_{j,k}$. On cards for which field 1 contains the character Z, the string r-p-a-name in data field 5 gives a real parameter array name. This name must have been previously defined and its associated value then gives the numerical value of the parameter.

Returning to our example above, and assuming that the variables x_1 and x_2 are named X1 and X2, the QUADRATIC section for this problem then takes the form given in Table 5.4.

This extension to the SIF format has resulted in our including the Maros and Meszaros's (1999) collection of quadratic programming test problems as an annex to the main CUTEr collection. The complete test set may be downloaded from the location http://cuter.rl.ac.uk/cuter-www/mastsif.html.

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[1]For compatibility with Ponceleón's (1990) proposal.

[2]For compatibility with Maros and Meszaros's (1999) test set.

[3]For compatibility with IBM Optimization Solutions and Library (1998).

	<—10—>	<—10—>	<—12—>	<—10—>	<—12—>
F.1	Field 2	Field 3	Field 4	Field 5	Field 6
QUADRATIC					
	X1	X1	2.0	X2	4.0

<div align="center">Table 5.4: The SIF file specification for the example</div>

5.2.2 User-changeable parameters

One of the less convenient features of SIF-encoded problems was that the decoding procedures in CUTE were not designed to recognise, nor to alter, instance-dependent variable parameters such as problem dimensions or critical coefficients. Many real models, particularly those that arise from some form of discretization, depend upon parameters that a user might wish to refine. With CUTE, a user wishing to change such a parameter was forced to edit the SIF file—these files were usually provided with a number of suggested values, all but one of which were "commented out". Since a number of users found this to be very inconvenient, SifDec makes provisions both for the definition and for the altering of variable parameters from the problem-decoding scripts.

Any real or integer parameter definition containing the comment $-PARAMETER in field 5 (i.e., in columns 40-50) in a SIF file defines that parameter to be a *variable* parameter—this is consistent with old-style SIF-encoded problems since strings starting with $ in this field were previously treated as comments. Any characters after $-PARAMETER will be regarded as comments, and will be passed back to a user on request. All SIF files in the CUTE collection that previously contained variable parameters have been updated to take advantage of this new SifDec facility, but of course they are still consistent with CUTE.

Given this extra syntax, the SIF decoding scripts have been extended to support two new options, allowing users to select variable parameters in the SIF file. The first of these options, -show, prints all the variable parameters present in the SIF file, along with suggested values to which they may be set as well as any other provided comments. The second, -param allows users to choose, from the command line, which values to assign to these parameters. For instance, assuming that N and THETA have been marked as variables parameters of SAMPLE.SIF and that N=400 and THETA=3.5 are valid values, the command

<div align="center">sifdecode -param N=400,THETA=3.5 SAMPLE.SIF</div>

(see Section 4 for a discussion of the related script sdpak which also inherits these features) will decode SAMPLE.SIF into the appropriate subroutines and data files, setting N to 400 and THETA to 3.5.

These new features allow users to systematically solve a set of problems in all prescribed, or possible, sizes. Default values are given in each SIF file, and we have taken the opportunity to raise these defaults to reflect the size of problems that we feel ought to be of current interest, given that many of the previous defaults were assigned over ten years ago, and are rather small to challenge current state-of-the art solvers.

As a possible extension of the -param command-line option, users may force a problem

to be solved using parameter values which have not necessarily been pre-assigned in the SIF file. This is done using the -force option, as in

<div align="center">

`sifdecode -param N=1000,THETA=3.5 -force SAMPLE.SIF`

</div>

where SAMPLE.SIF does not contain the parameter setting N=1000. Omitting the -force option would result in an abort of the process while specifying it results in the SIF decoder and the optimizer attempting to complete the solve using the value 1000 for N. Note that nothing guarantees that this value is valid in that context, and that the -force command-line option should be used carefully.

6 The new installation procedures

We now describe the procedure to follow to install the CUTEr package. The complete procedure applies equally for the SifDec package, the only difference being the names of the procedures invoked, as we mention at the end of this section.

CUTEr comes in two similar yet fundamentally different flavours. In the first, the installation, un-installation and update procedures are entirely operated by shell scripts. The second implements the obvious solution offered by *Makefiles*. We now describe each in turn, starting with the script-based version of CUTEr.

Installation is performed by the script install_script_cuter which prompts for information on the local architecture and environment and the desired compiler. Basic system commands and definition of a temporary directory are stored in files called system.*os* in the directory $CUTERDIR/build/arch, where '*os*' stands for the local operating system. If necessary, some or all of these files may need to be properly modified, although suitable settings are given for systems we have access to. The installation script searches the $CUTERDIR/build/arch directory for files named compiler.* from which to choose a compiler. This does not imply that the corresponding compilers are actually installed on the local system but these files are meant to represent the most common compilers on that system. The creation of a suitable compiler.* file, if none is available, is left to the user, but can normally be achieved by modifying one "similar" to those provided. These two sets of files should be checked before the installation procedure is initiated. During installation, the option to choose between small, medium, large or custom "sizes" for CUTEr is provided. These sizes come pre-specified, but may be tuned by editing the size.* files in the directory $CUTERDIR/build/arch and re-issuing the install command. The installation procedure works by casting *prototype files* against the system, compiler, precision and size information chosen by the user, casting the Fortran source files following the same pattern, and linking and possibly compiling the result. Each installation is logged, both for information purposes and with subsequent un-installation possibilities in mind. Un-installing an installed CUTEr is carried out by the script uninstall_cuter, which also updates the log file. The CUTEr tools, documentation, scripts, or other may be updated by the script update_cuter, as updates and bug fixes become available. A fourth script called rebuild serves the purpose of rebuilding or upgrading an installed version of CUTEr when the size

parameters, compiler flags or system commands need to be changed, possibly as the result of warning or error messages issued by the SIF decoder or the CUTEr tools.

The second means of installing CUTEr is driven by portability concerns. The user is prompted for information by the `install_cuter` script, which creates the appropriate directory structure but leaves the local installation to *Imakefiles*. *Imakefiles* can be considered as *Makefile* generators, or "meta *Makefiles*" in that they generate *Makefiles* suited to the local platform and architecture without user intervention. Their use is fully documented within CUTEr by Dubois (1993). This option greatly eases the task of the user when it comes to modifying the size of the CUTEr tools and rebuilding part of their instance of CUTEr as *Makefiles* rebuild only what needs to be rebuilt. This option also makes the script `rebuild` redundant. The *Imakefiles* needed to build a complete instance of CUTEr rely on a set of configuration files stored under `$MYCUTER/config`, where the details about the local architecture are contained. Should users need to modify local parameters, they can do so by editing two files, namely `Imake.tmpl` and the configuration file corresponding to their platform ; for instance `sun.cf`, `linux.cf`, `ibm.cf`, etc. The *Makefiles* then need to be re-created and CUTEr needs to be rebuilt using usual `make` commands.

The installation procedure for the SifDec package is identical, with the sole proviso that in this context the names `install_script_cuter`, `install_cuter`, `update_cuter`, `uninstall_cuter`, `CUTERDIR` and `MYCUTER`, in the above description should instead be interpreted as `install_script_sifdec`, `install_sifdec`, `update_sifdec`, `uninstall_sifdec`, `SIFDEC`, and `MYSIFDEC` respectively.

7   Obtaining CUTEr and SifDec

CUTEr and SifDec are written is standard ISO Fortran 77, but additionally CUTEr provides some support for Fortran 90/95. Single and double precision versions are available in a variety of sizes. Machine dependencies are carefully isolated and easily adaptable, making installation on heterogeneous networks possible. Automatic installation procedures are available for a variety of Unices, including LINUX. CUTEr and SifDec can be downloaded from their main webpages, at the locations

> http://cuter.rl.ac.uk/cuter-www , and
> http://cuter.rl.ac.uk/cuter-www/sifdec

respectively.

Information on updates and how to obtain both packages will be available on the websites.

8   Conclusion and perspectives

This paper described improvements and new features of CUTEr, the latest release of the CUTE testing environment, and of SifDec, the isolated SIF decoder. The purposes of CUTEr are to

- provide a way to explore an extensive collection of problems,

- provide a way to compare existing packages,

- provide a way to use a large test problem collection with new packages,

- provide motivation for building a meaningful set of new interesting test problems,

- provide ways to manage and update the system efficiently, and

- do all the above on a variety of popular platforms.

SifDec has been isolated and designed in order to

- supply a consistent interface to any package which may require the decoder, such as CUTEr and the forthcoming LANCELOT-B,

- ease its maintenance, upgrading and ease the addition of new capabilities,

- provide access to automatic differentiation packages.

The environments are currently only available for UNIX platforms, but it is possible to install both packages on shared-filesystem local networks, since machine dependencies have been carefully isolated. A number of previously-unsupported optimization and linear algebra packages are now interfaced by CUTEr, and corresponding driver programs are supplied. New tools for both constrained and unconstrained programming have been added. Some support for automatic differentiation packages is now integrated into SifDec. Documentation now appears in different forms, including the usual UNIX manual pages describing the tools and interfaces, postscript and pdf general documentation covering installation, maintenance and usage. Additional details will be provided on the dedicated websites. It is hoped that installing CUTEr and SifDec on currently unsupported UNIX platforms, as well as writing interfaces for not-yet supported optimization package, are relatively easy, as has been the case with CUTE.

In the future, we plan to merge the different CUTEr tools so as to remove their dependency on whether the input problem is constrained or not, and have a single consistent set of tools. We also intend to use automatic memory allocation to remove the dependency of both the SIF decoder and the CUTEr tools on preselected sizes. An intuitive graphical user interface (GUI) is under way, to ease the installation phase, to manage the different local installations of CUTEr and SifDec, and to enable the user to work in a unified environment. As already mentioned, the websites will keep up-to-date information about both packages new features, bug fixes, new documentation and more.

Acknowledgements

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A   Calling sequences for the new evaluation tools

Here we give the complete argument lists for those subroutines summarized in Tables 3.1 and 3.2 that are new to CUTEr; the remaining subroutines were fully documented in the appendix to the paper by Bongartz et al. (1995). There are two sets of tools: one set for unconstrained and bound constrained problems, and one set for generally constrained problems. Note that these two sets of tools cannot be mixed.

The superscript i on an argument means that the argument must be set on input. A superscript o means that the argument is set by the subroutine.

A.1   Unconstrained and bound constrained problems

- Discover how many variables are involved in the problem:
  CALL UDIMEN (INPUT^i, N^o)

- Determine how many nonzeros are required to store the Hessian matrix of the objective function (when stored in a sparse format):
  CALL UDIMSH (NNZH^o)

- Determine how many nonzeros are required to store the Hessian matrix of the objective function (when stored as a sparse matrix in finite-element format):
  CALL UDIMSE(NE^o, NZH^o, NZIRNH^o)

- Obtain the type of each variable:
  CALL UVARTY(N^i, $IVARTY^o$)

- Obtain statistics concerning function evaluation and CPU time use:
  CALL UREPRT ($UCALLS^o$, $TIME^o$)

A.2 Generally constrained problems

- Discover how many variables and constraints are involved in the problem:
  CALL CDIMEN ($INPUT^i$, N^o, M^o)

- Determine how many nonzeros are required to store the matrix of gradients of the objective function and constraints (when stored in a sparse format):
  CALL CDIMSJ ($NNZJ^o$)

- Determine how many nonzeros are required to store the Hessian matrix of the Lagrangian (when stored in a sparse format):
  CALL CDIMSH ($NNZH^o$)

- Determine how many nonzeros are required to store the Hessian matrix of the Lagrangian (when stored as a sparse matrix in finite-element format):
  CALL CDIMSE(NE^o, NZH^o, $NZIRNH^o$)

- Obtain the type of each variable:
  CALL CVARTY(N^i, $IVARTY^o$)

- Evaluate an individual constraint function and possibly its gradient (when this is stored in a sparse format):
  CALL CCIFSG (N^i, I^i, X^i, CI^o, $NNZSGC^o$, $LSGCI^i$, $SGCI^o$, $IVSGCI^o$, $GRAD^i$)

- Obtain statistics concerning function evaluation and CPU time use:
  CALL CREPRT ($CCALLS^o$, $TIME^o$)

A.3 Argument descriptions

The arguments in the above calling sequences have the following meanings:

CCALLS   is an array whose components give counts for various activities during the current execution of the constrained tools. Components are:

CCALLS(1)   number of objective function evaluations

CCALLS(2)   number of objective gradient evaluations

CCALLS(3)   number of objective Hessian evaluations

CCALLS(4)   number of Hessian-vector products

CCALLS(5)   number of constraint evaluations

CCALLS(6)   number of constraint Jacobian evaluations

CCALLS(7)   number of constraint Hessian evaluations

CI   is the value of the general constraint function I evaluated at X.

GRAD   is a logical variable which should be set .TRUE. if the gradient of the constraint
          function is required from CCIFSG. Otherwise, it should be set .FALSE.

I   is the index of the general constraint function to be evaluated by CCIFSG.

INPUT   is the unit number for the decoded data, i.e., from which OUTSDIF.d (see Bongartz
          et al., 1995) is read.

IVARTY   is an array whose i-th component indicates the type of variable i. Possible values
          are 0 (a variable whose value may be any real number), 1 (an integer variable that
          can only take the values zero or one) and 2 (a variable that can only take integer
          values).

IVSGCI   is an array whose i-th component is the index of the variable with respect to
          which SGCI(i) is the derivative.

LSGCI   is the actual declared dimension of SGCI.

M   is the total number of general constraints.

N   is the number of variables for the problem.

NE   is the number of elements in a finite-element representation of the Hessian for the
          problem.

NZH   is the dimension of the array needed to store the real values of the finite-element
          Hessian for the problem.

NZIRNH   is the dimension of the array needed to store the integer values of the finite-
          element Hessian for the problem.

NNZH   is the number of nonzeros in the Hessian for the problem.

NNZJ   is the number of nonzeros in the constraint Jacobian for the problem.

NNZSGC   is the number of nonzeros in SGCI.

SGCI   is an array which gives the values of the nonzeros of the gradient of the general
          constraint function I evaluated at X. The i-th entry of SGCI gives the value of the
          derivative with respect to variable IVSGCI(i) of function I.

TIME   is an array whose components give CPU times (in seconds) for various activities
          during the current execution of the tools. Components are:

TIME(1)   CPU time for call to USETUP/CSETUP.

TIME(2)   CPU time since last call to USETUP/CSETUP.

UCALLS   is an array whose components give counts for various activities during the current execution of the unconstrained tools. Components are:

UCALLS(1)   number of objective function evaluations

UCALLS(2)   number of objective gradient evaluations

UCALLS(3)   number of objective Hessian evaluations

UCALLS(4)   number of Hessian-vector products

X   is an array which gives the current estimate of the solution of the problem.