

NAG Fortran Library Routine Document

E04DJF/E04DJA

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

To supply optional parameters to E04DGF/E04DGA from an external file. More precisely, E04DJF must be used to supply optional parameters to E04DGF and E04DJA must be used to supply optional parameters to E04DGA.

E04DJA is a version of E04DJF that has additional parameters in order to make it safe for use in multithreaded applications (see Section 5 below). The initialisation routine E04WBF **must** have been called prior to calling E04DJA.

2 Specifications

2.1 Specification for E04DJF

```
SUBROUTINE E04DJF(IOPTNS, INFORM)
  INTEGER          IOPTNS, INFORM
```

2.2 Specification for E04DJA

```
SUBROUTINE E04DJA(IOPTNS, LWSAV, IWSAV, RWSAV, INFORM)
  INTEGER          IOPTNS, IWSAV(610), INFORM
  real            RWSAV(475)
  LOGICAL          LWSAV(120)
```

3 Description

E04DJF/E04DJA may be used to supply values for optional parameters to the corresponding routines E04DGF/E04DGA. E04DJF/E04DJA reads an external file and each line of the file defines a single optional parameter. It is only necessary to supply values for those parameters whose values are to be different from their default values.

Each optional parameter is defined by a single character string, of up to 72 characters, consisting of one or more items. The items associated with a given option must be separated by spaces, or equals signs [=]. Alphabetic characters may be upper or lower case. The string

```
Print level = 1
```

is an example of a string used to set an optional parameter. For each option the string contains one or more of the following items:

- (a) A mandatory keyword.
- (b) A phrase that qualifies the keyword.
- (c) A number that specifies an INTEGER or **real** value. Such numbers may be up to 16 contiguous characters in Fortran's I, F, E or D formats, terminated by a space if this is not the last item on the line.

Blank strings and comments are ignored. A comment begins with an asterisk (*) and all subsequent characters in the string are regarded as part of the comment.

The file containing the options must start with **begin** and must finish with **end**. An example of a valid options file is:

```
Begin * Example options file
  Print level = 5
End
```

For E04DJF each line of the file is normally printed as it is read, on the current advisory message unit (see X04ABF), but printing may be suppressed using the keyword **nolist**. To suppress printing of **begin**, **nolist** must be the first option supplied as in the file:

```
Begin
  Nolist
  Print level = 5
End
```

Printing will automatically be turned on again after a call to E04DGF or E04DJF and may be turned on again at any time using the keyword **list**.

For E04DJA printing is turned off by default, but may be turned on at any time using the keyword **list**.

Optional parameter settings are preserved following a call to E04DGF/E04DGA and so the keyword **defaults** is provided to allow you to reset all the optional parameters to their default values prior to a subsequent call to E04DGF/E04DGA.

A complete list of optional parameters, their abbreviations, synonyms and default values is given in Section 11 of the document for E04DGF/E04DGA.

4 References

None.

5 Parameters

1: IOPTNS – INTEGER *Input*

On entry: the unit number of the options file to be read.

Constraint: $0 \leq \text{IOPTNS} \leq 99$.

2: INFORM – INTEGER *Output*

Note: for E04DJA, INFORM does not occur in this position in the parameter list. See the additional parameters described below.

On exit: contains zero if the options file has been successfully read and a value > 0 otherwise (see Section 6).

Note: the following are additional parameters for specific use with E04DJA. Users of E04DJF therefore need not read the remainder of this section.

2: LWSAV(120) – LOGICAL array *Workspace*

3: IWSAV(610) – INTEGER array *Workspace*

4: RWSAV(475) – **real** array *Workspace*

The arrays LWSAV, IWSAV and RWSAV **must not** be altered between calls to any of the routines E04WBF, E04DGA, E04DJA or E04DKA.

5: INFORM – INTEGER *Output*

On exit: contains zero if the options file has been successfully read and a value > 0 otherwise (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

INFORM = 1

IOPTNS is not in the range [0,99].

INFORM = 2

begin was found, but end-of-file was found before **end** was found.

INFORM = 3

end-of-file was found before **begin** was found.

INFORM = 4

Not used.

INFORM = 5

One or more lines of the options file is invalid. Check that all keywords are neither ambiguous nor misspelt.

7 Accuracy

Not applicable.

8 Further Comments

E04DKF/E04DKA may also be used to supply optional parameters to the corresponding routines E04DGF/E04DGA.

9 Example

This example solves the same problem as the example for E04DGF/E04DGA, but in addition illustrates the use of E04DJF/E04DJA and E04DKF/E04DKA to set optional parameters for E04DGF/E04DGA.

In this example the options file read by E04DJF/E04DJA is appended to the data file for the program (see E04DJF/E04DJA). It would usually be more convenient in practice to keep the data file and the options file separate.

9.1 Program Text

Note: the listing of the example program presented below uses *bold italicised* terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

Note: the following program illustrates the use of E04DJF. An equivalent program illustrating the use of E04DJA is available with the supplied Library and is also available from the NAG web site.

```
*      E04DJF Example Program Text
*      Mark 16 Release. NAG Copyright 1993.
*      .. Parameters ..
      INTEGER                NMAX
      PARAMETER              (NMAX=10)
      INTEGER                NIN, NOUT
      PARAMETER              (NIN=5,NOUT=6)
*      .. Local Scalars ..
      real                   OBJF
      INTEGER                I, IFAIL, INFORM, ITER, N
*      .. Local Arrays ..
      real                   OBJGRD(NMAX), USER(4*NMAX), WORK(13*NMAX),
+                           X(NMAX)
```

```

      INTEGER          IUSER(NMAX), IWORK(NMAX+1)
*    .. External Subroutines ..
      EXTERNAL          E04DGF, E04DJF, E04DKF, OBJFN1, X04ABF
*    .. Executable Statements ..
      WRITE (NOUT,*) 'E04DJF Example Program Results'
*    Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
*
*        Read X from data file
*
*        READ (NIN,*) (X(I),I=1,N)
*
*        Set two options using E04DKF
*
*        CALL E04DKF(' Verify Level = -1 ')
*
*        CALL E04DKF(' Maximum Step Length = 100.0 ')
*
*        Set the unit number for advisory messages to NOUT
*
*        CALL X04ABF(1,NOUT)
*
*        Read the options file for the remaining options
*
*        CALL E04DJF(NIN,INFORM)
*
*        IF (INFORM.NE.0) THEN
*          WRITE (NOUT,99999) 'E04DJF terminated with INFORM = ',
+            INFORM
*          STOP
*        END IF
*
*        Solve the problem
*
*        IFAIL = -1
*
*        CALL E04DGF(N,OBJFN1,ITER,OBJF,OBJGRD,X,IWORK,WORK,IUSER,USER,
+            IFAIL)
*
*        END IF
*        STOP
*
99999 FORMAT (1X,A,I3)
      END
*
      SUBROUTINE OBJFN1(MODE,N,X,OBJF,OBJGRD,NSTATE,IUSER,USER)
*    Routine to evaluate F(x) and approximate its 1st derivatives
*    .. Scalar Arguments ..
*    real          OBJF
      INTEGER          MODE, N, NSTATE
*    .. Array Arguments ..
*    real          OBJGRD(N), USER(*), X(N)
      INTEGER          IUSER(*)
*    .. Local Scalars ..
*    real          EPSRF
      INTEGER          I, IFAIL, IMODE, IWARN, LHES, MSGGLVL
*    .. Local Arrays ..
*    real          USE(1)
      INTEGER          IUSE(1)
*    .. External Subroutines ..
      EXTERNAL          E04XAF, OBJFN2
*    .. Executable Statements ..
      IF (MODE.EQ.0) THEN
*        Evaluate F(x) only
*        CALL OBJFN2(MODE,N,X,OBJF,OBJGRD,NSTATE,IUSE,USE)
*
*      ELSE IF (MODE.EQ.2) THEN
*        Evaluate F(x) and approximate its 1st derivatives
*        MSGGLVL = 0

```

```

      EPSRF = 0.0e0
      IMODE = 0
      LHES = N
      DO 20 I = 1, N
        USER(I) = 0.0e0
20    CONTINUE
      IFAIL = 1
*
      CALL E04XAF(MSGLVL,N,EPSRF,X,IMODE,OBJFN2,LHES,USER(1),OBJF,
+              OBJGRD,USER(N+1),USER(2*N+1),IWARN,USER(3*N+1),
+              IUSE,USE,IUSER,IFAIL)
*
      END IF
*
      RETURN
      END
      SUBROUTINE OBJFN2(MODE,N,X,OBJF,OBJGRD,NSTATE,IUSE,USE)
* Routine to evaluate F(x)
* .. Scalar Arguments ..
* real OBJF
      INTEGER MODE, N, NSTATE
* .. Array Arguments ..
* real OBJGRD(N), USE(*), X(N)
      INTEGER IUSE(*)
* .. Local Scalars ..
* real X1, X2
* .. Intrinsic Functions ..
      INTRINSIC EXP
* .. Executable Statements ..
      X1 = X(1)
      X2 = X(2)
*
      OBJF = EXP(X1)*(4.0e0*X1**2+2.0e0*X2**2+4.0e0*X1*X2+2.0e0*X2+
+      1.0e0)
*
      RETURN
      END

```

9.2 Program Data

E04DJF Example Program Data

```

      2                               :Value of N
      -1.0  1.0                     :End of X
Begin Example options file for E04DJF
  Iteration Limit = 25              * (Default = 50)
  Print Level     = 1               * (Default = 10)
End

```

9.3 Program Results

E04DJF Example Program Results

Calls to E04DKF

```

Verify Level = -1
Maximum Step Length = 100.0

```

OPTIONS file

```

Begin Example options file for E04DJF
  Iteration Limit = 25              * (Default = 50)
  Print Level     = 1               * (Default = 10)
End

```

```

*** E04DGF
*** Start of NAG Library implementation details ***

```

Implementation title: Generalised Base Version
 Precision: FORTRAN double precision
 Product Code: FLBAS20D
 Mark: 20A

*** End of NAG Library implementation details ***

Parameters

Variables.....	2		
Maximum step length....	1.00E+02	EPS (machine precision)	1.11E-16
Optimality tolerance...	3.26E-12	Linesearch tolerance...	9.00E-01
Est. opt. function val.	None	Function precision.....	4.38E-15
Verify level.....	-1		
Iteration limit.....	25	Print level.....	1

Exit from E04DGF after 10 iterations.

Variable		Value	Gradient value
Varbl	1	0.500000	9.1E-07
Varbl	2	-1.00000	8.3E-07

Exit E04DGF - Optimal solution found.

Final objective value = 0.5303760E-13
