NAG Library Function Document

nag_glopt_opt_set (e05zkc)

1 Purpose

nag_glopt_opt_set (e05zkc) either initializes or resets the optional argument arrays or sets a single optional argument for supported problem solving functions in Chapter e05. The following functions are supported:

- nag_glopt_bnd_pso (e05sac),
- nag_glopt_nlp_pso (e05sbc),
- nag_glopt_nlp_multistart_sqp (e05ucc),
- nag_glopt_nlp_multistart_sqp_lsq (e05usc).

2 Specification

```c
#include <nag.h>
#include <nage05.h>
void nag_glopt_opt_set (const char *optstr, Integer iopts[], Integer liopts,
                       double opts[], Integer lopts, NagError *fail)
```

3 Description

nag_glopt_opt_set (e05zkc) has three purposes: to initialize optional argument arrays; to reset all optional arguments to their default values; or to set a single optional argument to a user-supplied value.

Optional arguments and their values are, in general, presented as a character string, `optstr`, of the form `option = optval`; alphabetic characters can be supplied in either upper or lower case. Both `option` and `optval` may consist of one or more tokens separated by white space. The tokens that comprise `optval` will normally be either an integer, real or character value as defined in the description of the specific optional argument. In addition all optional arguments can take an `optval DEFAULT` which resets the optional argument to its default value.

It is imperative that optional argument arrays are initialized before any options are set, before the relevant problem solving function is called and before any options are queried using nag_glopt_opt_get (e05zlc). To initialize the optional argument arrays `iopts` and `opts` for a specific problem solving function, the option `Initialize` is used with `optval` identifying the problem solving function to be called, via its short name. For example, to initialize optional argument arrays to be passed to nag_glopt_bnd_pso (e05sac), nag_glopt_opt_set (e05zkc) is called as follows:

```c
nag_glopt_opt_set("Initialize = e05sac", iopts, liopts, opts, lopts, &fail)
```

Information relating to available option names and their corresponding valid values is given in Section 12 in nag_glopt_bnd_pso (e05sac), nag_glopt_nlp_pso (e05sbc), nag_glopt_nlp_multistart_sqp (e05ucc) and nag_glopt_nlp_multistart_sqp_lsq (e05usc).

4 References

None.
5 Arguments

1: \texttt{optstr} – const char *

\textit{Input}

\textit{On entry}: a string identifying the option to be set.

\texttt{Initialize = function name}

Initialize the optional argument arrays \texttt{iopts} and \texttt{opts} for use with function \texttt{function name}, where \texttt{function name} is the short name associated with the function of interest.

\texttt{Defaults}

Resets all options to their default values.

\texttt{option = optval}

See Section 12 in \texttt{nag_glopt_bnd_pso (e05sac)}, \texttt{nag_glopt_nlp_pso (e05sbc)}, \texttt{nag_glopt_nlp_multistart_sqp (e05ucc)} and \texttt{nag_glopt_nlp_multistart_sqp_lsq (e05usc)} for details of valid values for \texttt{option} and \texttt{optval}. The equals sign (=) delimiter must be used to separate the \texttt{option} from its \texttt{optval} value.

\texttt{optstr} is case insensitive. Each token in the \texttt{option} and \texttt{optval} component must be separated by at least one space.

2: \texttt{iopts[liopts]} – Integer

\textit{Communication Array}

\textit{On entry}: optional argument array.

If \texttt{optstr} has the form \texttt{Initialize = function name}, the contents of \texttt{iopts} need not be set.

Otherwise, \texttt{iopts} MUST NOT have been altered since the last call to \texttt{nag_glopt_opt_set (e05zkc)}, \texttt{nag_glopt_opt_get (e05zlc)} or the selected problem solving function.

\textit{On exit}: dependent on the contents of \texttt{optstr}, either an initialized, reset or updated version of the optional argument array.

3: \texttt{liopts} – Integer

\textit{Input}

\textit{On entry}: the length of the array \texttt{iopts}.

\textit{Constraint}: unless otherwise stated in the documentation for a specific, supported, problem solving function, \texttt{liopts} \geq 100.

4: \texttt{opts[lopts]} – double

\textit{Communication Array}

\textit{On entry}: optional argument array.

If \texttt{optstr} has the form \texttt{Initialize = function name}, the contents of \texttt{opts} need not be set.

Otherwise, \texttt{opts} MUST NOT have been altered since the last call to \texttt{nag_glopt_opt_set (e05zkc)}, \texttt{nag_glopt_opt_get (e05zlc)} or the selected problem solving function.

\textit{On exit}: dependent on the contents of \texttt{optstr}, either an initialized, reset or updated version of the optional argument array.

5: \texttt{lopts} – Integer

\textit{Input}

\textit{On entry}: the length of the array \texttt{opts}.

\textit{Constraint}: unless otherwise stated in the documentation for a specific, supported, problem solving function, \texttt{lopts} \geq 100.

6: \texttt{fail} – \texttt{NagError *}

\textit{Input/Output}

The NAG error argument (see Section 3.6 in the Essential Introduction).
6 Error Indicators and Warnings

NE_ALLOC_FAIL
Dynamic memory allocation failed.
See Section 3.2.1.2 in the Essential Introduction for further information.

NE_BAD_PARAM
On entry, argument ⟨value⟩ had an illegal value.

NE_INT
On entry, liopts = ⟨value⟩.
Constraint: liopts ≥ ⟨value⟩.
On entry, lopts = ⟨value⟩.
Constraint: lopts ≥ ⟨value⟩.

NE_INTERNAL_ERROR
An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.
An unexpected error has been triggered by this function. Please contact NAG.
See Section 3.6.6 in the Essential Introduction for further information.

NE_INVALID_FORMAT
On entry, could not convert the specified optval to an integer: optstr = ⟨value⟩.
On entry, could not convert the specified optval to a real: optstr = ⟨value⟩.
On entry, the expected delimiter ‘=’ was not found in optstr: optstr = ⟨value⟩.
The option in optstr is associated with a numerical value. However, the optval, ⟨value⟩, present in optstr could not be fully interpreted.

NE_INVALID_OPTION
On entry, either the option arrays have not been initialized or they have been corrupted.
On entry, the optional argument in optstr was not recognized: optstr = ⟨value⟩.

NE_INVALID_VALUE
On entry, the optval supplied for the character optional argument is not valid.
optstr = ⟨value⟩.
On entry, the optval supplied for the integer optional argument is not valid.
optstr = ⟨value⟩.
On entry, the optval supplied for the real optional argument is not valid.
optstr = ⟨value⟩.

NE_NO_LICENCE
Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

NE_NOT_FUN_NAME
On entry, the option in optstr has been detected as Initialize, however the optval, ⟨value⟩, associated with optstr has not been recognized as a valid function name.
7 Accuracy
Not applicable.

8 Parallelism and Performance

nag_glopt_opt_set (e05zkc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users’ Note for your implementation for any additional implementation-specific information.

9 Further Comments

Some options have default values which are problem dependent. For example the option Maximum Iterations Completed for nag_glopt_bnd_pso (e05sac) has the default value $1000 \times \text{ndim}$. If options such as this are set, they may only be set to constant values. If such an option is reset to its DEFAULT value its dependence on the specific problem will be restored.

10 Example

See the example programs associated with the problem solving function you wish to use for a demonstration of how to use nag_glopt_opt_set (e05zkc) to initialize option arrays and set options.