

SPG Program

Extended Penalty function

Neculai Andrei

*Research Institute for Informatics,
Center for Advanced Modeling and Optimization,
8-10, Averescu Avenue, Bucharest 1, Romania,
Academy of Romanian Scientists
E-mail: nandrei@ici.ro*

August 17, 2010

```
Project: Simple Bounded Optimization
=====

SPG Program - E.G.Birgin, J.M.Martinez and M.Raydan.
=====

Date: --- Month: 8 Day:17 Year: 2010

Termination criteria:
cginfn .le. eps
cgtwon .le. eps2**2
where :
cginfn is the gradient infinite-norm, and eps=
.00000000000000E+00
cgtwon is the gradient 2-norm, and eps2=
.10000000000000E-05

Line search interpolation:
Line search with safeguarded quadratic interpolation

=====
=====

Extended Penalty function:      n=   1000

F=      8.8319407507D+02
CGINFNORM= 9.6923988957D-07
CGTWNORM= 9.8242610036D-07
FLAG=    1

ITER=    22
FCNT=    23
GCNT=    23
TIME(csec.)= 0

Extended Penalty function:      n=   2000

F=      1.8140636649D+03
CGINFNORM= 7.1585899224D-07
CGTWNORM= 7.9552752698D-07
FLAG=    1

ITER=    23
FCNT=    24
GCNT=    24
TIME(csec.)= 0

Extended Penalty function:      n=   3000

F=      2.7559737495D+03
CGINFNORM= 8.3768012560D-07
CGTWNORM= 8.3768034824D-07
FLAG=    1

ITER=    26
FCNT=    27
GCNT=    27
TIME(csec.)= 0

Extended Penalty function:      n=   4000

F=      3.7040705349D+03
CGINFNORM= 1.2268209293D-08
CGTWNORM= 1.2338305320D-08
FLAG=    1

ITER=    26
FCNT=    27
GCNT=    27
TIME(csec.)= 6

Extended Penalty function:      n=   5000

F=      4.6563339237D+03
CGINFNORM= 4.5091399741D-07
CGTWNORM= 4.6022047656D-07
FLAG=    1

Project: Simple Bounded Optimization
=====

SPG Program - E.G.Birgin, J.M.Martinez and M.Raydan.
=====

Date: --- Month: 8 Day:17 Year: 2010

Termination criteria:
cginfn .le. eps
cgtwon .le. eps2**2
where :
cginfn is the gradient infinite-norm, and eps=
.00000000000000E+00
cgtwon is the gradient 2-norm, and eps2=
.10000000000000E-05

Line search interpolation:
Line search with safeguarded cubic interpolation

=====
=====

Extended Penalty function:      n=   1000

F=      8.8319407507D+02
CGINFNORM= 9.6923988957D-07
CGTWNORM= 9.8242610036D-07
FLAG=    1

ITER=    22
FCNT=    23
GCNT=    23
TIME(csec.)= 0

Extended Penalty function:      n=   2000

F=      1.8140636649D+03
CGINFNORM= 7.1585899224D-07
CGTWNORM= 7.9552752698D-07
FLAG=    1

ITER=    23
FCNT=    24
GCNT=    24
TIME(csec.)= 0

Extended Penalty function:      n=   3000

F=      2.7559737495D+03
CGINFNORM= 8.3768012560D-07
CGTWNORM= 8.3768034824D-07
FLAG=    1

ITER=    26
FCNT=    27
GCNT=    27
TIME(csec.)= 0

Extended Penalty function:      n=   4000

F=      3.7040705349D+03
CGINFNORM= 1.2268209293D-08
CGTWNORM= 1.2338305320D-08
FLAG=    1

ITER=    26
FCNT=    27
GCNT=    27
TIME(csec.)= 6

Extended Penalty function:      n=   5000

F=      4.6563339237D+03
CGINFNORM= 4.5091399741D-07
CGTWNORM= 4.6022047656D-07
FLAG=    1
```

ITER= 21
FCNT= 22
GCNT= 22
TIME (csec.) = 5

Extended Penalty function: n= 6000

F= 5.6116766591D+03
CGINFNORM= 2.0064769872D-08
CGTWONORM= 3.0470373772D-08
FLAG= 1

ITER= 25
FCNT= 26
GCNT= 26
TIME (csec.) = 6

Extended Penalty function: n= 7000

F= 6.5694285607D+03
CGINFNORM= 5.0172389111D-07
CGTWONORM= 5.0172389661D-07
FLAG= 1

ITER= 27
FCNT= 28
GCNT= 28
TIME (csec.) = 5

Extended Penalty function: n= 8000

F= 7.5291396385D+03
CGINFNORM= 7.6260394116D-07
CGTWONORM= 7.8076086447D-07
FLAG= 1

ITER= 26
FCNT= 27
GCNT= 27
TIME (csec.) = 6

Extended Penalty function: n= 9000

F= 8.4904892815D+03
CGINFNORM= 4.0234447715D-07
CGTWONORM= 4.0239121018D-07
FLAG= 1

ITER= 27
FCNT= 28
GCNT= 28
TIME (csec.) = 11

Extended Penalty function: n= 10000

F= 9.4532388528D+03
CGINFNORM= 7.0311303869D-07
CGTWONORM= 7.0398768271D-07
FLAG= 1

ITER= 24
FCNT= 25
GCNT= 25
TIME (csec.) = 11

ITER= 21
FCNT= 22
GCNT= 22
TIME (csec.) = 0

Extended Penalty function: n= 6000

F= 5.6116766591D+03
CGINFNORM= 2.0064769872D-08
CGTWONORM= 3.0470373772D-08
FLAG= 1

ITER= 25
FCNT= 26
GCNT= 26
TIME (csec.) = 0

Extended Penalty function: n= 7000

F= 6.5694285607D+03
CGINFNORM= 5.0172389111D-07
CGTWONORM= 5.0172389661D-07
FLAG= 1

ITER= 27
FCNT= 28
GCNT= 28
TIME (csec.) = 11

Extended Penalty function: n= 8000

F= 7.5291396385D+03
CGINFNORM= 7.6260394116D-07
CGTWONORM= 7.8076086447D-07
FLAG= 1

ITER= 26
FCNT= 27
GCNT= 27
TIME (csec.) = 6

Extended Penalty function: n= 9000

F= 8.4904892815D+03
CGINFNORM= 4.0234447715D-07
CGTWONORM= 4.0239121018D-07
FLAG= 1

ITER= 27
FCNT= 28
GCNT= 28
TIME (csec.) = 11

Extended Penalty function: n= 10000

F= 9.4532388528D+03
CGINFNORM= 7.0311303869D-07
CGTWONORM= 7.0398768271D-07
FLAG= 1

ITER= 24
FCNT= 25
GCNT= 25
TIME (csec.) = 11

-----000000000000-----